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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

NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

NAIC Group Code 00431 (Current Period), 00431 (Prior Period) NAIC Company Code 66974 Employer's ID Number 36-2428931

Organized under the Laws of Iowa, State of Domicile or Port of Entry Iowa

Country of Domicile United States

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 05/13/1886 Commenced Business 06/15/1886

Statutory Home Office 8300 Mills Civic Parkway (Street and Number), West Des Moines, IA, US 50266 (City or Town, State, Country and Zip Code)

Main Administrative Office 8300 Mills Civic Parkway (Street and Number)

West Des Moines, IA, US 50266 (City or Town, State, Country and Zip Code) 515-440-5500 (Area Code) (Telephone Number)

Mail Address 8300 Mills Civic Parkway (Street and Number or P.O. Box), West Des Moines, IA, US 50266 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 8300 Mills Civic Parkway (Street and Number)

West Des Moines, IA, US 50266 (City or Town, State, Country and Zip Code), 515-440-5500 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.northamericancompany.com

Statutory Statement Contact Daniel E Edsen (Name), 515-440-5500 (Area Code) (Telephone Number) (Extension)

DEDSEN@SFGMEMBERS.COM (E-Mail Address) 877-586-0249 (Fax Number)

OFFICERS

Name	Title	Name	Title
Esfandyar Eruch Dinshaw	Chairman & CEO	Brian Darrel Hansen	SVP, General Counsel & Secretary
David Christopher Attaway	SVP, Chief Financial Officer & Treasurer	Eric Yung Hsi Lin	SVP & Corporate Actuary

OTHER OFFICERS

Steven Craig Palmitier	President and Chief Operating Officer	Robert Ray TeKolste	President, SIAG
Anne Margaret Cooper	SVP & Chief Human Resources Officer	Ronovan Gustav Ottenbacher	President, Sammons Corporate Markets
Teri Lee Ross	President, Shared Services	John David Melvin #	SVP & Chief Investment Officer

DIRECTORS OR TRUSTEES

Esfandyar Eruch Dinshaw	Steven Craig Palmitier	Darron Kelly Ash	Thomas Joseph Corcoran Jr.
Willard Bunn III	William Denby Heinz	Heather Lynn Kreager	Michael Milo Masterson
James Roderick Clark	George Ashton Fisk		

State of Iowa

ss

County of Dallas

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.

Esfandyar Eruch Dinshaw	Brian Darrel Hansen	David Christopher Attaway
Chairman & CEO	SVP, General Counsel & Secretary	SVP, Chief Financial Officer & Treasurer

Subscribed and sworn to before me this _____ day of _____, 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

ASSETS

		Current Year			Prior Year
		1	2	3	4
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Net Admitted Assets
1.	Bonds (Schedule D)	28,320,072,961		28,320,072,961	26,903,233,050
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	1,064,428,721		1,064,428,721	436,783,570
	2.2 Common stocks	286,749,585		286,749,585	202,390,771
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	2,047,335,323		2,047,335,323	2,307,960,842
	3.2 Other than first liens	14,694,618		14,694,618	25,500,000
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ 624,404,408 , Schedule E-Part 1), cash equivalents ($ 50,051,926 , Schedule E-Part 2) and short-term investments ($ 6,009,461 , Schedule DA)	680,465,795		680,465,795	429,739,861
6.	Contract loans (including $ premium notes)	120,403,833	860,998	119,542,835	125,397,620
7.	Derivatives (Schedule DB)	351,574,495		351,574,495	309,265,196
8.	Other invested assets (Schedule BA)	1,740,813,759	100,668	1,740,713,092	977,927,241
9.	Receivables for securities	3,522,828		3,522,828	2,002,719
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets	225,000		225,000	
12.	Subtotals, cash and invested assets (Lines 1 to 11)	34,630,286,918	961,666	34,629,325,252	31,720,200,870
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	286,341,101		286,341,101	253,626,549
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	41,771,895	27,145,734	14,626,161	12,227,861
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	80,291,132		80,291,132	60,223,215
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	33,884,462	3,288,825	30,595,637	18,807,805
	16.2 Funds held by or deposited with reinsured companies	3,297,263		3,297,263	2,939,544
	16.3 Other amounts receivable under reinsurance contracts	32,948,511		32,948,511	82,450,283
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	50,530,295		50,530,295	63,421,724
18.2	Net deferred tax asset	250,079,672	65,288,322	184,791,350	177,781,311
19.	Guaranty funds receivable or on deposit	553,831		553,831	612,400
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other-than-invested assets	1,788,253	1,788,253		
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	35,411,773,335	98,472,800	35,313,300,535	32,392,291,562
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	35,411,773,335	98,472,800	35,313,300,535	32,392,291,562
DETAILS OF WRITE-INS					
1101.	Collateral asset	225,000		225,000	
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	225,000		225,000	
2501.	Miscellaneous assets	1,431,304	1,431,304		
2502.	IMR asset	356,950	356,950		
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,788,253	1,788,253		

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 25,726,075,508 (Exhibit 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	25,726,075,508	24,190,372,430
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	281,228,964	262,638,817
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	186,748,304	166,159,306
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)		
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
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 $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of Lines 4 and 14)	2,353,447	2,337,895
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 18,559,038 ceded	18,559,038	23,332,285
	9.4 Interest Maintenance Reserve (IMR, Line 6)		4,181,728
10.	Commissions to agents due or accrued-life and annuity contracts $ 2,176,547 accident and health $ and deposit-type contract funds $	2,176,547	2,322,318
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	11,771,193	21,084,553
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	7,935,271	5,305,629
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	189,713	213,026
17.	Amounts withheld or retained by reporting entity as agent or trustee	771,589	732,647
18.	Amounts held for agents' account, including $ 1,756,245 agents' credit balances	1,756,245	2,720,873
19.	Remittances and items not allocated	121,583,180	64,675,140
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	363,737,643	272,484,689
	24.02 Reinsurance in unauthorized and certified ($) companies	66,916	438,068
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 1,137,723,202) reinsurers	1,137,723,202	740,441,120
	24.04 Payable to parent, subsidiaries and affiliates	21,519,696	8,652,702
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	1,102,495,154	986,025,471
	24.08 Derivatives	108,806,151	129,369,566
	24.09 Payable for securities	68,635,454	42,516,440
	24.10 Payable for securities lending	2,389,500,368	2,119,470,360
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,828,742,647	1,762,134,385
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	33,382,376,229	30,807,609,447
27.	From Separate Accounts statement		
28.	Total liabilities (Lines 26 and 27)	33,382,376,229	30,807,609,447
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	355,000,000	355,000,000
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	627,491,131	590,491,131
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	945,933,175	636,690,984
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	1,928,424,306	1,582,182,115
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	1,930,924,306	1,584,682,115
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	35,313,300,535	32,392,291,562
DETAILS OF WRITE-INS			
2501.	FHLB advances	1,526,357,000	1,526,357,000
2502.	Derivative collateral liability	283,016,116	215,811,151
2503.	Abandoned property	14,158,571	14,888,921
2598.	Summary of remaining write-ins for Line 25 from overflow page	5,210,961	5,077,313
2599.	Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,828,742,647	1,762,134,385
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198) (Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498) (Line 34 above)		

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)	2,637,412,496	2,545,346,030
2.	Considerations for supplementary contracts with life contingencies	6,797,612	4,926,140
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,926,308,937	1,302,611,653
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	8,709,876	5,233,659
5.	Separate Accounts net gain from operations excluding unrealized gains or losses		
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	99,578,559	78,400,314
7.	Reserve adjustments on reinsurance ceded		
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts		
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	39,673,278	56,023,612
9.	Totals (Lines 1 to 8.3)	4,718,480,759	3,992,541,408
10.	Death benefits	252,708,203	238,565,712
11.	Matured endowments (excluding guaranteed annual pure endowments)	100,593	77,363
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	357,628,115	359,002,290
13.	Disability benefits and benefits under accident and health contracts	977,617	1,072,638
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	1,532,708,627	1,281,640,008
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	10,471,424	11,766,009
18.	Payments on supplementary contracts with life contingencies	6,643,501	6,875,741
19.	Increase in aggregate reserves for life and accident and health contracts	1,535,703,078	1,528,792,873
20.	Totals (Lines 10 to 19)	3,696,941,159	3,427,792,633
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	328,048,141	301,993,695
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	78,011	119,393
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	182,154,472	160,043,104
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	27,504,188	22,696,920
25.	Increase in loading on deferred and uncollected premiums	(6,288,744)	5,323,291
26.	Net transfers to or (from) Separate Accounts net of reinsurance		
27.	Aggregate write-ins for deductions	64,594,376	33,330,420
28.	Totals (Lines 20 to 27)	4,293,031,603	3,951,299,456
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus) Line 28)	425,449,156	41,241,951
30.	Dividends to policyholders and refunds to members		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29) minus Line 30)	425,449,156	41,241,951
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	45,234,107	9,464,456
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)	380,215,049	31,777,495
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 16,517,222 (excluding taxes of $ 8,140,100 transferred to the IMR)	(18,647,063)	(75,440,325)
35.	Net income (Line 33 plus Line 34)	361,567,986	(43,662,830)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	1,584,682,115	1,539,743,744
37.	Net income (Line 35)	361,567,986	(43,662,830)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 11,841,083	3,784,562	(12,138,616)
39.	Change in net unrealized foreign exchange capital gain (loss)	(3,009,129)	1,320,493
40.	Change in net deferred income tax	32,254,548	22,197,063
41.	Change in nonadmitted assets	(16,859,281)	(33,170,493)
42.	Change in liability for reinsurance in unauthorized and certified companies	371,152	(438,068)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease		
44.	Change in asset valuation reserve	(91,252,954)	(25,977,140)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2 Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts statement		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles	34,577,977	
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	37,000,000	
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	(16,374,398)	136,807,963
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	4,181,728	
54.	Net change in capital and surplus for the year (Lines 37 through 53)	346,242,191	44,938,371
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	1,930,924,306	1,584,682,115
DETAILS OF WRITE-INS			
08.301	Experience refund on reinsurance ceded	35,844,554	52,161,439
08.302	Miscellaneous income	3,726,267	3,884,769
08.303	Investment income - funds withheld coinsurance assumed	379,436	
08.398	Summary of remaining write-ins for Line 8.3 from overflow page	(276,979)	(22,596)
08.399	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	39,673,278	56,023,612
2701.	Funds withheld coinsurance-ceded	83,224,457	33,330,420
2702.	Transfer to IMR - ceded	166,230	
2703.	Transfer to IMR - MVA	(18,796,312)	
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	64,594,376	33,330,420
5301.	Prior year correction	4,181,728	
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 through 5303 plus 5398) (Line 53 above)	4,181,728	

CASH FLOW

	1 Current Year	2 Prior Year
Cash from Operations		
1. Premiums collected net of reinsurance	2,612,602,620	2,549,260,814
2. Net investment income	1,816,155,239	1,201,658,910
3. Miscellaneous income	172,021,491	245,036,154
4. Total (Lines 1 through 3)	4,600,779,349	3,995,955,878
5. Benefit and loss related payments	2,145,937,300	1,892,631,028
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7. Commissions, expenses paid and aggregate write-ins for deductions	624,125,286	523,309,023
8. Dividends paid to policyholders		
9. Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	57,000,000	10,000,000
10. Total (Lines 5 through 9)	2,827,062,586	2,425,940,051
11. Net cash from operations (Line 4 minus Line 10)	1,773,716,763	1,570,015,827
Cash from Investments		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds	4,935,024,036	4,462,922,046
12.2 Stocks	105,096,174	51,149,361
12.3 Mortgage loans	292,489,516	110,364,742
12.4 Real estate		
12.5 Other invested assets	255,991,004	120,061,760
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	285,659	
12.7 Miscellaneous proceeds	26,119,014	1,054,896
12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,615,005,404	4,745,552,805
13. Cost of investments acquired (long-term only):		
13.1 Bonds	6,559,085,641	6,657,037,541
13.2 Stocks	780,896,723	371,192,594
13.3 Mortgage loans	18,818,457	90,492,401
13.4 Real estate		
13.5 Other invested assets	685,525,725	266,206,173
13.6 Miscellaneous applications	41,915,556	98,660,278
13.7 Total investments acquired (Lines 13.1 to 13.6)	8,086,242,102	7,483,588,986
14. Net increase (decrease) in contract loans and premium notes	(5,721,443)	8,098,702
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(2,465,515,255)	(2,746,134,883)
Cash from Financing and Miscellaneous Sources		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes		
16.2 Capital and paid in surplus, less treasury stock	37,000,000	
16.3 Borrowed funds		
16.4 Net deposits on deposit-type contracts and other insurance liabilities	12,232,203	8,988,211
16.5 Dividends to stockholders		
16.6 Other cash provided (applied)	893,292,222	1,259,701,709
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	942,524,425	1,268,689,920
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)	250,725,934	92,570,865
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year	429,739,861	337,168,996
19.2 End of year (Line 18 plus Line 19.1)	680,465,795	429,739,861

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

20.0001. Capitalized interest (operating)	(29,973,392)	(40,989,427)
20.0002. Capitalized interest (investing)	29,973,392	40,989,427

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS – SUMMARY

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1. Premiums and annuity considerations for life and accident and health contracts	2,637,412,496	594,730,222	18,275,360	1,985,606,450	38,800,464				
2. Considerations for supplementary contracts with life contingencies	6,797,612	XXX	XXX	6,797,612		XXX	XXX		XXX
3. Net investment income	1,926,308,938	419,741,746	15,843,267	1,350,735,313	139,988,611				
4. Amortization of Interest Maintenance Reserve (IMR)	8,709,876	863,535	32,753	7,099,154	714,433				
5. Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6. Commissions and expense allowances on reinsurance ceded	99,578,559	56,384,448	534,243	42,659,570	208	89	XXX		
7. Reserve adjustments on reinsurance ceded							XXX		
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							XXX		
8.2 Charges and fees for deposit-type contracts						XXX	XXX		
8.3 Aggregate write-ins for miscellaneous income	39,673,278	39,521,811		(276,979)	428,446				
9. Totals (Lines 1 to 8.3)	4,718,480,759	1,111,241,763	34,685,623	3,392,621,121	179,932,163	89			
10. Death benefits	252,708,203	245,897,761	6,810,443			XXX	XXX		
11. Matured endowments (excluding guaranteed annual pure endowments)	100,593	100,593				XXX	XXX		
12. Annuity benefits	357,628,115	XXX	XXX	296,273,891	61,354,224	XXX	XXX		XXX
13. Disability benefits and benefits under accident and health contracts	977,617	929,421	35,765			12,432	XXX		
14. Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15. Surrender benefits and withdrawals for life contracts	1,532,708,627	102,656,084	2,595,593	1,235,674,271	191,782,680	XXX	XXX		
16. Group conversions							XXX		
17. Interest and adjustments on contract or deposit-type contract funds	10,471,424	3,181,254	47,468	7,111,589	131,113		XXX		
18. Payments on supplementary contracts with life contingencies	6,643,501			6,643,501		XXX	XXX		
19. Increase in aggregate reserves for life and accident and health contracts	1,535,703,078	450,402,995	16,735,316	1,183,325,681	(114,760,914)		XXX		
20. Totals (Lines 10 to 19)	3,696,941,159	803,168,107	26,224,585	2,729,028,932	138,507,103	12,432	XXX		
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	328,048,141	145,398,634	2,750,460	178,279,782	1,619,177	89			XXX
22. Commissions and expense allowances on reinsurance assumed	78,011	62,430		15,581			XXX		
23. General insurance expenses and fraternal expenses	182,154,472	104,381,488	3,600,224	69,205,018	4,967,742				
24. Insurance taxes, licenses and fees, excluding federal income taxes	27,504,188	19,355,233	650,052	6,996,662	502,241				
25. Increase in loading on deferred and uncollected premiums	(6,288,744)	(8,062,412)	1,773,668				XXX		
26. Net transfers to or (from) Separate Accounts net of reinsurance							XXX		
27. Aggregate write-ins for deductions	64,594,376	83,815,134	141,985	(19,362,743)					
28. Totals (Lines 20 to 27)	4,293,031,603	1,148,118,613	35,140,975	2,964,163,231	145,596,263	12,521			
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	425,449,156	(36,876,850)	(455,351)	428,457,889	34,335,900	(12,432)			
30. Dividends to policyholders and refunds to members							XXX		
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	425,449,156	(36,876,850)	(455,351)	428,457,889	34,335,900	(12,432)			
32. Federal income taxes incurred (excluding tax on capital gains)	45,234,107	(3,920,777)	(48,413)	45,553,998	3,650,621	(1,322)			
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)	380,215,049	(32,956,073)	(406,938)	382,903,891	30,685,279	(11,110)			
34. Policies/certificates in force end of year	662,678	432,425	13,592	191,947	24,240	474	XXX		
DETAILS OF WRITE-INS									
08.301. Experience refund on reinsurance ceded	35,844,554	35,844,554							
08.302. Miscellaneous income	3,726,267	3,297,821			428,446				
08.303. Investment income - funds withheld coinsurance assumed	379,436	379,436							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page	(276,979)			(276,979)					
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	39,673,278	39,521,811		(276,979)	428,446				
2701. Funds withheld coinsurance-ceded	83,224,457	83,815,134	141,985	(732,661)					
2702. Transfer to IMR - ceded	166,230			166,230					
2703. Transfer to IMR - MVA	(18,796,312)			(18,796,312)					
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	64,594,376	83,815,134	141,985	(19,362,743)					

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1. Premiums for life contracts (a)	594,730,222		3,366,477	75,668,653	351,493,713	152,733,597	11,467,782					
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	419,741,746		1,223,193	24,358,588	238,034,015	60,631,323	95,494,628					
4. Amortization of Interest Maintenance Reserve (IMR)	863,535		3,472	69,149	347,704	172,120	271,090					
5. Separate Accounts net gain from operations excluding unrealized gains or losses												
6. Commissions and expense allowances on reinsurance ceded	56,384,448		368,876	22,619,691	7,362,025	614,151	25,419,705					
7. Reserve adjustments on reinsurance ceded												
8. Miscellaneous Income:												
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts												
8.2 Charges and fees for deposit-type contracts												
8.3 Aggregate write-ins for miscellaneous income	39,521,811			39,142,050	325	379,436						
9. Totals (Lines 1 to 8.3)	1,111,241,763		4,962,019	161,858,131	597,237,782	214,530,627	132,653,204					
10. Death benefits	245,897,761		1,038,905	34,891,663	16,944,233	177,856,743	15,166,216					
11. Matured endowments (excluding guaranteed annual pure endowments)	100,593		100,593									
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	929,421		181,668	259,017	175	499,803	(11,242)					
14. Coupons, guaranteed annual pure endowments and similar benefits												
15. Surrender benefits and withdrawals for life contracts	102,656,084		181,812	32,603	75,537,723	25,929,997	973,949					
16. Group conversions												
17. Interest and adjustments on contract or deposit-type contract funds	3,181,254		85,831	818,012	217,073	1,868,030	192,308					
18. Payments on supplementary contracts with life contingencies												
19. Increase in aggregate reserves for life and accident and health contracts	450,402,995		(1,459,602)	78,020,423	299,401,094	96,209,757	(21,768,678)					
20. Totals (Lines 10 to 19)	803,168,107		129,206	114,021,718	392,100,298	302,364,330	(5,447,446)					
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	145,398,634		222,423	51,495,380	82,548,886	7,325,346	3,806,598					XXX
22. Commissions and expense allowances on reinsurance assumed	62,430			33,366		29,064						
23. General insurance expenses	104,381,488		1,540,430	39,980,728	32,864,300	11,705,616	18,290,414					
24. Insurance taxes, licenses and fees, excluding federal income taxes	19,355,233		79,570	5,246,530	7,167,027	4,610,045	2,252,061					
25. Increase in loading on deferred and uncollected premiums	(8,062,412)		(4,799,719)	(3,262,693)								
26. Net transfers to or (from) Separate Accounts net of reinsurance												
27. Aggregate write-ins for deductions	83,815,134			12,252,472	13,587,558		57,975,103					
28. Totals (Lines 20 to 27)	1,148,118,613		(2,828,090)	219,767,502	528,268,071	326,034,402	76,876,729					
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(36,876,850)		7,790,108	(57,909,371)	68,969,711	(111,503,774)	55,776,475					
30. Dividends to policyholders and refunds to members												
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(36,876,850)		7,790,108	(57,909,371)	68,969,711	(111,503,774)	55,776,475					
32. Federal income taxes incurred (excluding tax on capital gains)	(3,920,777)		828,251	(6,156,972)	7,332,917	(11,855,174)	5,930,201					
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)	(32,956,073)		6,961,858	(51,752,399)	61,636,794	(99,648,601)	49,846,274					
34. Policies/certificates in force end of year	432,425		8,494	220,573	76,014	45,507	81,837					
DETAILS OF WRITE-INS												
08.301. Experience refund on reinsurance ceded	35,844,554			35,844,554								
08.302. Miscellaneous income	3,297,821			3,297,496	325							
08.303. Investment income - funds withheld coinsurance assumed	379,436					379,436						
08.398. Summary of remaining write-ins for Line 8.3 from overflow page												
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	39,521,811			39,142,050	325	379,436						
2701. Funds withheld coinsurance-ceded	83,815,134			12,252,472	13,587,558		57,975,103					
2702.												
2703.												
2798. Summary of remaining write-ins for Line 27 from overflow page												
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	83,815,134			12,252,472	13,587,558		57,975,103					

(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 LIFE INSURANCE [c]

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [d]	8 Other Group Life [a]	9 YRT Mortality Risk Only
1. Premiums for life contracts [b]	18,275,360	2,465,321	1,556,857	9,734,639				4,518,543	
2. Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3. Net investment income	15,843,267	341,117	617,267	7,736,387				7,148,495	
4. Amortization of Interest Maintenance Reserve (IMR)	32,753	968	1,752	21,962				8,071	
5. Separate Accounts net gain from operations excluding unrealized gains or losses									
6. Commissions and expense allowances on reinsurance ceded	534,243	534,243							
7. Reserve adjustments on reinsurance ceded									
8. Miscellaneous Income:									
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
8.2 Charges and fees for deposit-type contracts									
8.3 Aggregate write-ins for miscellaneous income									
9. Totals (Lines 1 to 8.3)	34,685,623	3,341,650	2,175,877	17,492,988				11,675,108	
10. Death benefits	6,810,443	458,652	714,275	5,190,161				447,355	
11. Matured endowments (excluding guaranteed annual pure endowments)									
12. Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Disability benefits and benefits under accident and health contracts	35,765	9,956		25,809					
14. Coupons, guaranteed annual pure endowments and similar benefits									
15. Surrender benefits and withdrawals for life contracts	2,595,593	6,377		700,654				1,888,562	
16. Group conversions									
17. Interest and adjustments on contract or deposit-type contract funds	47,468	33,216	6,274	7,905				74	
18. Payments on supplementary contracts with life contingencies									
19. Increase in aggregate reserves for life and accident and health contracts	16,735,316	(1,100,798)	1,429,240	11,673,331				4,733,544	
20. Totals (Lines 10 to 19)	26,224,585	(592,597)	2,149,788	17,597,859				7,069,535	
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	2,750,460	162,884	1,059,500	466,889				1,061,187	XXX
22. Commissions and expense allowances on reinsurance assumed									
23. General insurance expenses	3,600,224	406,710	959,424	1,490,726				743,363	
24. Insurance taxes, licenses and fees, excluding federal income taxes	650,052	21,008	125,902	341,029				162,112	
25. Increase in loading on deferred and uncollected premiums	1,773,668	1,773,668							
26. Net transfers to or (from) Separate Accounts net of reinsurance									
27. Aggregate write-ins for deductions	141,985		141,985						
28. Totals (Lines 20 to 27)	35,140,975	1,771,674	4,436,599	19,896,503				9,036,198	
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(455,351)	1,569,976	(2,260,723)	(2,403,515)				2,638,910	
30. Dividends to policyholders and refunds to members									
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(455,351)	1,569,976	(2,260,723)	(2,403,515)				2,638,910	
32. Federal income taxes incurred (excluding tax on capital gains)	(48,413)	166,921	(240,362)	(255,544)				280,571	
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)	(406,938)	1,403,054	(2,020,361)	(2,147,971)				2,358,339	
34. Policies/certificates in force end of year	13,592	39	7,899	4,551				1,103	
DETAILS OF WRITE-INS									
08.301.									
08.302.									
08.303.									
08.398. Summary of remaining write-ins for Line 8.3 from overflow page									
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)									
2701. Funds withheld coinsurance-ceded	141,985		141,985						
2702.									
2703.									
2798. Summary of remaining write-ins for Line 27 from overflow page									
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	141,985		141,985						

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

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

(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]

	1	Deferred				6	7
	Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for individual annuity contracts	1,985,606,450	614,321,207	1,368,569,712				2,715,532
2. Considerations for supplementary contracts with life contingencies	6,797,612	XXX	XXX	XXX	XXX	6,797,612	XXX
3. Net investment income	1,350,735,313	182,786,606	1,140,486,337			9,958,341	17,504,029
4. Amortization of Interest Maintenance Reserve (IMR)	7,099,154	1,243,850	5,668,424			67,766	119,114
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded	42,659,570	2,499,262	40,160,308				
7. Reserve adjustments on reinsurance ceded							
8. Miscellaneous Income:							
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income	(276,979)		(276,979)				
9. Totals (Lines 1 to 8.3)	3,392,621,121	800,850,925	2,554,607,802			16,823,719	20,338,674
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	296,273,891	69,913,663	203,708,458			543,536	22,108,234
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts	1,235,674,271	184,074,676	1,051,599,595				
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	7,111,589	324,416	527,485			3,345,744	2,913,945
18. Payments on supplementary contracts with life contingencies	6,643,501					6,643,501	
19. Increase in aggregate reserves for life and accident and health contracts	1,183,325,681	466,730,848	724,608,041			2,602,533	(10,615,741)
20. Totals (Lines 10 to 19)	2,729,028,932	721,043,602	1,980,443,579			13,135,314	14,406,438
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	178,279,782	16,506,081	161,425,458				348,242
22. Commissions and expense allowances on reinsurance assumed	15,581	15,581					
23. General insurance expenses	69,205,018	15,429,280	52,568,473			425,565	781,700
24. Insurance taxes, licenses and fees, excluding federal income taxes	6,996,662	1,559,908	5,314,699			43,025	79,030
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance							
27. Aggregate write-ins for deductions	(19,362,743)		(19,362,743)				
28. Totals (Lines 20 to 27)	2,964,163,231	754,554,452	2,180,389,466			13,603,903	15,615,410
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	428,457,889	46,296,473	374,218,336			3,219,816	4,723,264
30. Dividends to policyholders and refunds to members							
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	428,457,889	46,296,473	374,218,336			3,219,816	4,723,264
32. Federal income taxes incurred (excluding tax on capital gains)	45,553,998	1,923,048	43,043,600			342,334	245,017
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)	382,903,891	44,373,425	331,174,737			2,877,483	4,478,247
34. Policies/certificates in force end of year	191,947	17,435	169,432			1,159	3,921
DETAILS OF WRITE-INS							
08.301. Foreign exchange gain (loss)	(276,979)		(276,979)				
08.302.							
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	(276,979)		(276,979)				
2701. Transfer to IMR - ceded	166,230		166,230				
2702. Funds withheld coinsurance-ceded	(732,661)		(732,661)				
2703. Transfer to IMR - MVA	(18,796,312)		(18,796,312)				
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)	(19,362,743)		(19,362,743)				

(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)]

	1	Deferred				6	7
	Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities with Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Premiums for group annuity contracts	38,800,464	6,032,188	10,504,279				22,263,996
2. Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3. Net investment income	139,988,611	14,780,371	125,208,240				
4. Amortization of Interest Maintenance Reserve (IMR)	714,433	75,432	639,001				
5. Separate Accounts net gain from operations excluding unrealized gains or losses							
6. Commissions and expense allowances on reinsurance ceded	208		208				
7. Reserve adjustments on reinsurance ceded							
8. Miscellaneous Income:							
8.1 Income fees associated with investment management, administration and contract guarantees from Separate Accounts							
8.2 Charges and fees for deposit-type contracts							
8.3 Aggregate write-ins for miscellaneous income	428,446						428,446
9. Totals (Lines 1 to 8.3)	179,932,163	20,887,991	136,351,730				22,692,442
10. Death benefits							
11. Matured endowments (excluding guaranteed annual pure endowments)							
12. Annuity benefits	61,354,224	8,393,980	31,396,297				21,563,946
13. Disability benefits and benefits under accident and health contracts							
14. Coupons, guaranteed annual pure endowments and similar benefits							
15. Surrender benefits and withdrawals for life contracts	191,782,680	35,322,123	156,460,557				
16. Group conversions							
17. Interest and adjustments on contract or deposit-type contract funds	131,113	40,060	91,053				
18. Payments on supplementary contracts with life contingencies							
19. Increase in aggregate reserves for life and accident and health contracts	(114,760,914)	(37,955,722)	(76,805,192)				
20. Totals (Lines 10 to 19)	138,507,103	5,800,442	111,142,715				21,563,946
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,619,177	336,738	1,282,439				
22. Commissions and expense allowances on reinsurance assumed							
23. General insurance expenses	4,967,742	548,509	4,143,145				276,088
24. Insurance taxes, licenses and fees, excluding federal income taxes	502,241	58,718	443,523				
25. Increase in loading on deferred and uncollected premiums							
26. Net transfers to or (from) Separate Accounts net of reinsurance							
27. Aggregate write-ins for deductions							
28. Totals (Lines 20 to 27)	145,596,263	6,744,406	117,011,822				21,840,034
29. Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	34,335,900	14,143,585	19,339,908				852,407
30. Dividends to policyholders and refunds to members							
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	34,335,900	14,143,585	19,339,908				852,407
32. Federal income taxes incurred (excluding tax on capital gains)	3,650,621	2,594,287	877,329				179,006
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)	30,685,279	11,549,298	18,462,579				673,402
34. Policies/certificates in force end of year	24,240	3,441	20,799				
DETAILS OF WRITE-INS							
08.301. Miscellaneous Income	428,446						428,446
08.302.							
08.303.							
08.398. Summary of remaining write-ins for Line 8.3 from overflow page							
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	428,446						428,446
2701.							
2702.							
2703.							
2798. Summary of remaining write-ins for Line 27 from overflow page							
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)							

(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
	Total	2 Individual	3 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													
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													
4. Amortization of Interest Maintenance Reserve (IMR)													
5. Separate Accounts net gain from operations excluding unrealized gains or losses													
6. Commissions and expense allowances on reinsurance ceded	89										76		14
7. Reserve adjustments on reinsurance ceded													
8. Miscellaneous Income:													
8.1 Fees associated with income from investment management, administration and contract guarantees from Separate Accounts													
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													
9. Totals (Lines 1 to 8.3)	89										76		14
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	12,432										12,432		
14. Coupons, guaranteed annual pure endowments and similar benefits													
15. Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16. Group conversions													
17. Interest and adjustments on contract or deposit-type contract funds													
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													
20. Totals (Lines 10 to 19)	12,432										12,432		
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	89										76		14
22. Commissions and expense allowances on reinsurance assumed													
23. General insurance expenses													
24. Insurance taxes, licenses and fees, excluding federal income taxes													
25. Increase in loading on deferred and uncollected premiums													
26. Net transfers to or (from) Separate Accounts net of reinsurance													
27. Aggregate write-ins for deductions													
28. Totals (Lines 20 to 27)	12,521										12,508		14
29. Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	(12,432)										(12,432)		
30. Dividends to policyholders and refunds to members													
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(12,432)										(12,432)		
32. Federal income taxes incurred (excluding tax on capital gains)	(1,322)										(1,322)		
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)	(11,110)										(11,110)		
34. Policies/certificates in force end of year	474										3		471
DETAILS OF WRITE-INS													
08.301.													
08.302.													
08.303.													
08.398. Summary of remaining write-ins for Line 8.3 from overflow page													
08.399. Total (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)													
2701.													
2702.													
2703.													
2798. Summary of remaining write-ins for Line 27 from overflow page													
2799. Total (Lines 2701 through 2703 plus 2798) (Line 27 above)													

(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 – INDIVIDUAL LIFE INSURANCE [(a)]

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fraternal)	11 Other Individual Life	12 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1. Reserve December 31 prior year	3,956,459,583		24,868,345	126,557,869	2,020,159,588	1,148,207,921	636,665,861					
2. Tabular net premiums or considerations	733,852,820		4,475,025	44,142,834	462,364,747	217,741,130	5,129,083					
3. Present value of disability claims incurred	(635,085)		(2,554)	(50,856)	(255,718)	(126,585)	(199,372)					
4. Tabular interest	269,662,863		285,849	5,692,376	227,199,449	14,168,979	22,316,210					
5. Tabular less actual reserve released												
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7. Other increases (net)	33,754,355				6,602,481		27,151,874					
8. Totals (Lines 1 to 7)	4,993,094,536		29,626,665	176,342,224	2,716,070,546	1,379,991,444	691,063,657					
9. Tabular cost	429,600,672		5,472,612	(30,985,544)	293,104,163	94,193,210	67,816,232					
10. Reserves released by death	52,945,188		281,239	2,457,857	27,867,803	14,950,756	7,387,534					
11. Reserves released by other terminations (net)	102,656,084		181,812	32,603	75,537,723	25,929,997	973,949					
12. Annuity, supplementary contract, and disability payments involving life contingencies	1,030,014		282,261	259,017	175	499,803	(11,242)					
13. Net transfers to or (from) Separate Accounts												
14. Total deductions (Lines 9 to 13)	586,231,958		6,217,923	(28,236,068)	396,509,864	135,573,766	76,166,473					
15. Reserve December 31 current year	4,406,862,578		23,408,742	204,578,292	2,319,560,682	1,244,417,678	614,897,183					
Cash Surrender Value and Policy Loans												
16. CSV Ending balance December 31, current year	3,641,264,094		16,309,010		2,100,265,573	1,085,798,732	438,890,778					
17. Amount Available for Policy Loans Based upon Line 16 CSV	3,641,264,094		16,309,010		2,100,265,573	1,085,798,732	438,890,778					

(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 Total	2 Whole Life	3 Term Life	4 Variable Life	5 Universal Life	6 Variable Universal Life	7 Credit Life [b] (N/A Fraternal)	8 Other	9 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year	219,306,654	7,269,272	11,466,554		146,833,536			53,737,292	
2. Tabular net premiums and considerations	26,125,354	3,152,192	2,299,795		14,102,467			6,570,900	
3. Present value of disability claims incurred	(11,048)	(327)	(591)		(7,408)			(2,722)	
4. Tabular interest	10,047,755	78,310	141,705		1,776,033			8,051,706	
5. Tabular less actual reserve released									
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)									
8. Totals (Lines 1 to 7)	255,468,715	10,499,447	13,907,463		162,704,629			68,357,176	
9. Tabular cost	13,959,518	4,240,530	856,737		1,566,957			7,295,294	
10. Reserves released by death	2,835,869	74,110	154,933		1,904,343			702,484	
11. Reserves released by other terminations (net)	2,595,593	6,377			700,654			1,888,562	
12. Annuity, supplementary contract, and disability payments involving life contingencies	35,765	9,956			25,809				
13. Net transfers to or (from) Separate Accounts									
14. Total deductions (Lines 9 to 13)	19,426,745	4,330,973	1,011,670		4,197,762			9,886,340	
15. Reserve December 31 of current year	236,041,970	6,168,475	12,895,793		158,506,866			58,470,836	
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	74,780,481	630,593			33,971,139			40,178,750	
17. Amount Available for Policy Loans Based upon Line 16 CSV	74,780,481	630,593			33,971,139			40,178,750	

(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	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 Annuitizations)	Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year	18,054,248,966	3,097,748,737	14,677,475,176			59,755,117	219,269,936
2. Tabular net premiums and considerations	1,955,044,345	625,304,235	1,320,845,024			7,205,469	1,689,616
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	648,897,988	23,805,389	618,725,861			4,087,084	2,279,654
5. Tabular less actual reserve released	111,886,232	71,609,563	34,799,966			(2,046,519)	7,523,223
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)	5,545,243		5,545,243				
8. Totals (Lines 1 to 7)	20,775,622,773	3,818,467,923	16,657,391,270			69,001,151	230,762,429
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	1,235,674,271	184,074,676	1,051,599,595				
12. Annuity, supplementary contract, and disability payments involving life contingencies	302,373,856	69,913,663	203,708,458			6,643,501	22,108,234
13. Net transfers to or (from) Separate Accounts							
14. Total deductions (Lines 9 to 13)	1,538,048,126	253,988,339	1,255,308,053			6,643,501	22,108,234
15. Reserve December 31 of current year	19,237,574,647	3,564,479,584	15,402,083,217			62,357,651	208,654,195
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	18,071,561,396	3,483,570,876	14,587,990,520				
17. Amount Available for Policy Loans Based upon Line 16 CSV	170,679,661	28,773,521	141,906,140				

(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	Life Contingent Payout (Immediate and Annuitizations)	
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1. Reserve December 31 of prior year	1,960,357,227	210,051,914	1,750,305,313				
2. Tabular net premiums and considerations	15,612,050	5,205,868	10,406,182				
3. Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4. Tabular interest	61,520,449	1,355,589	60,164,860				
5. Tabular less actual reserve released	61,429,983	(801,075)	40,667,112				21,563,946
6. Increase in reserve on account of change in valuation basis							
7. Other increases (net)	(186,493)		(186,493)				
8. Totals (Lines 1 to 7)	2,098,733,216	215,812,296	1,861,356,975				21,563,946
9. Tabular cost							
10. Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11. Reserves released by other terminations (net)	191,782,680	35,322,123	156,460,557				
12. Annuity, supplementary contract, and disability payments involving life contingencies	61,354,224	8,393,980	31,396,297				21,563,946
13. Net transfers to or (from) Separate Accounts							
14. Total deductions (Lines 9 to 13)	253,136,904	43,716,103	187,856,854				21,563,946
15. Reserve December 31 of current year	1,845,596,313	172,096,192	1,673,500,120				
Cash Surrender Value and Policy Loans							
16. CSV Ending balance December 31, current year	1,701,492,469	160,527,302	1,540,965,167				
17. Amount Available for Policy Loans Based upon Line 16 CSV	14,251,661	852,137	13,399,524				

(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) 52,827,954	50,008,822
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 1,162,384,312	1,182,749,915
1.3	Bonds of affiliates	(a) 34,628,723	34,179,110
2.1	Preferred stocks (unaffiliated)	(b) 46,275,209	47,163,977
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	7,685,014	7,685,014
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 100,178,217	99,439,497
4.	Real estate	(d)	
5.	Contract loans	5,216,982	5,622,075
6.	Cash, cash equivalents and short-term investments	(e) 394,908	768,070
7.	Derivative instruments	(f) 463,614,874	463,498,178
8.	Other invested assets	128,794,724	144,337,898
9.	Aggregate write-ins for investment income	1,011,408	1,011,408
10.	Total gross investment income	2,003,012,325	2,036,463,964
11.	Investment expenses		(g) 42,134,891
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 77,679
13.	Interest expense		(h) 24,212,244
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		43,730,212
16.	Total deductions (Lines 11 through 15)		110,155,027
17.	Net investment income (Line 10 minus Line 16)		1,926,308,937
DETAILS OF WRITE-INS			
0901.	Miscellaneous investment income	1,011,408	1,011,408
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	1,011,408	1,011,408
1501.	Security lending and FHLB expenses		43,567,504
1502.	Collateral expense		162,708
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		43,730,212

(a) Includes $ 87,634,193 accrual of discount less $ 40,780,766 amortization of premium and less $ 16,665,215 paid for accrued interest on purchases.
(b) Includes $ 48,614 accrual of discount less $ 72,900 amortization of premium and less $ 160,000 paid for accrued dividends on purchases.
(c) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.
(d) Includes $ for company's occupancy of its own buildings; and excludes $ interest on encumbrances.
(e) Includes $ 104,488 accrual of discount less $ 12,290 amortization of premium and less $ paid for accrued interest on purchases.
(f) Includes $ accrual of discount less $ amortization of premium.
(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
(h) Includes $ 23,125,000 interest on surplus notes and $ interest on capital notes.
(i) Includes $ depreciation on real estate and $ 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	422,490		422,490		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	42,552,435	(4,197,921)	38,354,514	322,896	(2,741,795)
1.3	Bonds of affiliates	(1,888,279)	(11,476,373)	(13,364,652)		
2.1	Preferred stocks (unaffiliated)	181,430		181,430	33,199,627	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	10,312,648		10,312,648	(7,490,292)	
2.21	Common stocks of affiliates					
3.	Mortgage loans				2,240,156	
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	285,659		285,659		
7.	Derivative instruments		1,966,149	1,966,149	(110,121)	227,191
8.	Other invested assets	2,332,235	(3,857,934)	(1,525,699)	31,232,969	(494,525)
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	54,198,618	(17,566,079)	36,632,539	59,395,236	(3,009,129)
DETAILS OF WRITE-INS						
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)					

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected	200,265		200,265									
2. Deferred and accrued	16,315,348		16,315,348									
3. Deferred , accrued and uncollected:												
3.1 Direct	16,515,613		16,515,613									
3.2 Reinsurance assumed												
3.3 Reinsurance ceded												
3.4 Net (Line 1 + Line 2)	16,515,613		16,515,613									
4. Advance	63,847		63,847									
5. Line 3.4 - Line 4	16,451,766		16,451,766									
6. Collected during year:												
6.1 Direct	2,561,248,837		355,432,749	2,194,137,105		771,151	10,907,832					
6.2 Reinsurance assumed												
6.3 Reinsurance ceded	331,965,178		56,701	331,908,477								
6.4 Net	2,229,283,659		355,376,048	1,862,228,628		771,151	10,907,832					
7. Line 5 + Line 6.4	2,245,735,425		371,827,813	1,862,228,628		771,151	10,907,832					
8. Prior year (uncollected + deferred and accrued - advance)	14,002,559		14,002,559									
9. First year premiums and considerations:												
9.1 Direct	2,563,698,043		357,881,955	2,194,137,105		771,151	10,907,832					
9.2 Reinsurance assumed												
9.3 Reinsurance ceded	331,965,178		56,701	331,908,477								
9.4 Net (Line 7 - Line 8)	2,231,732,865		357,825,254	1,862,228,628		771,151	10,907,832					
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	2,715,532			2,715,532								
10.2 Reinsurance assumed												
10.3 Reinsurance ceded												
10.4 Net	2,715,532			2,715,532								
RENEWAL												
11. Uncollected	6,941,624		6,377,583			564,041						
12. Deferred and accrued	36,997,268		36,946,328			50,941						
13. Deferred, accrued and uncollected:												
13.1 Direct	44,103,301		43,340,447			762,794				61		
13.2 Reinsurance assumed												
13.3 Reinsurance ceded	164,409		16,536			147,812				61		
13.4 Net (Line 11 + Line 12)	43,938,892		43,323,911			614,982						
14. Advance	2,289,600		2,156,962			132,638						
15. Line 13.4 - Line 14	41,649,293		41,166,949			482,344						
16. Collected during year:												
16.1 Direct	796,432,896		647,320,817	122,175,485		20,930,500	5,999,483	378		6,233		
16.2 Reinsurance assumed	29,771,334		6,870,145	637,193			22,263,996					
16.3 Reinsurance ceded	436,952,846		430,750,007	2,150,387		3,674,994	370,847	378		6,233		
16.4 Net	389,251,384		223,440,955	120,662,291		17,255,507	27,892,631					
17. Line 15 + Line 16.4	430,900,677		264,607,904	120,662,291		17,737,851	27,892,631					
18. Prior year (uncollected + deferred and accrued - advance)	27,936,578		27,702,936			233,642						
19. Renewal premiums and considerations:												
19.1 Direct	810,137,256		660,783,494	122,175,485		21,172,129	5,999,483	378		6,287		
19.2 Reinsurance assumed	29,771,334		6,870,145	637,193			22,263,996					
19.3 Reinsurance ceded	436,944,490		430,748,671	2,150,387		3,667,920	370,847	378		6,287		
19.4 Net (Line 17 - Line 18)	402,964,099		236,904,968	120,662,291		17,504,209	27,892,631					
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	3,376,550,830		1,018,665,449	2,319,028,121		21,943,280	16,907,315	378		6,287		
20.2 Reinsurance assumed	29,771,334		6,870,145	637,193			22,263,996					
20.3 Reinsurance ceded	768,909,668		430,805,372	334,058,864		3,667,920	370,847	378		6,287		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	2,637,412,496		594,730,222	1,985,606,450		18,275,360	38,800,464					

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
	Total	Industrial Life	3 Life Insurance	4 Individual Annuities	Credit Life (Group and Individual)	6 Life Insurance	7 Annuities	8 Group	9 Credit (Group and Individual)	10 Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS'S DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums												
22. All other												
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	41,236,862		5,545	41,231,317								
23.2 Reinsurance assumed												
23.3 Net ceded less assumed	41,236,862		5,545	41,231,317								
24. Single:												
24.1 Reinsurance ceded												
24.2 Reinsurance assumed												
24.3 Net ceded less assumed												
25. Renewal:												
25.1 Reinsurance ceded	58,341,697		56,378,904	1,428,252		534,243	208	76		14		
25.2 Reinsurance assumed	78,011		62,430	15,581								
25.3 Net ceded less assumed	58,263,686		56,316,474	1,412,672		534,243	208	76		14		
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	99,578,559		56,384,448	42,659,570		534,243	208	76		14		
26.2 Reinsurance assumed (Page 6, Line 22)	78,011		62,430	15,581								
26.3 Net ceded less assumed	99,500,548		56,322,018	42,643,989		534,243	208	76		14		
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	303,961,378		134,321,801	166,425,611		2,672,855	541,111					
28. Single	305,996			307,571			(1,576)					
29. Renewal	23,780,768		11,076,832	11,546,599		77,605	1,079,642	76		14		
30. Deposit-type contract funds												
31. Totals (to agree with Page 6, Line 21)	328,048,141		145,398,634	178,279,782		2,750,460	1,619,177	76		14		

EXHIBIT 2 - GENERAL EXPENSES

	Insurance				5	6	7
	1	Accident and Health		4			
		2	3				
	Life	Cost Containment	All Other	All Other Lines of Business	Investment	Fraternal	Total
1. Rent	5,406,467				15,672		5,422,139
2. Salaries and wages	68,211,698				1,626,774		69,838,472
3.11 Contributions for benefit plans for employees	19,860,595				399,320		20,259,915
3.12 Contributions for benefit plans for agents							
3.21 Payments to employees under non-funded benefit plans							
3.22 Payments to agents under non-funded benefit plans							
3.31 Other employee welfare							
3.32 Other agent welfare							
4.1 Legal fees and expenses	7,115,429				38,251		7,153,680
4.2 Medical examination fees	4,238,646						4,238,646
4.3 Inspection report fees	1,404,961						1,404,961
4.4 Fees of public accountants and consulting actuaries	627,166				215,903		843,069
4.5 Expense of investigation and settlement of policy claims	145,435				3		145,438
5.1 Traveling expenses	816,605				11,075		827,680
5.2 Advertising							
5.3 Postage, express, telegraph and telephone	3,008,323				22,181		3,030,504
5.4 Printing and stationery	1,049,604				5,332		1,054,936
5.5 Cost or depreciation of furniture and equipment	10,212,268				43,511		10,255,778
5.6 Rental of equipment	456,802				6,178		462,979
5.7 Cost or depreciation of EDP equipment and software	13,497,750				366,375		13,864,125
6.1 Books and periodicals	181,501				6,551		188,053
6.2 Bureau and association fees	740,461				1,548		742,009
6.3 Insurance, except on real estate	918,118						918,118
6.4 Miscellaneous losses	25,947				1,253		27,200
6.5 Collection and bank service charges	667,144						667,144
6.6 Sundry general expenses	2,090,181				19,569		2,109,750
6.7 Group service and administration fees	7,679,000						7,679,000
6.8 Reimbursements by uninsured plans							
7.1 Agency expense allowance							
7.2 Agents' balances charged off (less $ recovered)	(156,323)						(156,323)
7.3 Agency conferences other than local meetings	270,317						270,317
8.1 Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2 Expense of supreme lodge meetings(Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1 Real estate expenses	1,063,272				11,648		1,074,920
9.2 Investment expenses not included elsewhere					38,994,934		38,994,934
9.3 Aggregate write-ins for expenses	32,623,105				348,813		32,971,918
10. General expenses incurred	182,154,472				42,134,891	(b)	(a) 224,289,364
11. General expenses unpaid December 31, prior year	12,461,134				8,623,418		21,084,552
12. General expenses unpaid December 31, current year	10,014,308				1,756,885		11,771,193
13. Amounts receivable relating to uninsured plans, prior year							
14. Amounts receivable relating to uninsured plans, current year							
15. General expenses paid during year (Lines 10+11-12-13+14)	184,601,298				49,001,424		233,602,723
DETAILS OF WRITE-INS							
09.301. Outside consulting	31,053,927				345,979		31,399,906
09.302. Donations	1,301,289				1,925		1,303,214
09.303. Maintenance & repair	267,890				908		268,799
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 through 09.303 + 09.398) (Line 9.3 above)	32,623,105				348,813		32,971,918

(a) Includes management fees of $ 182,154,472 to affiliates and $ to non-affiliates.

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

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

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

	Insurance			4	5	6
	1	2	3			
	Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1. Real estate taxes						
2. State insurance department licenses and fees	2,171,577					2,171,577
3. State taxes on premiums	18,977,630					18,977,630
4. Other state taxes, incl. $ for employee benefits	1,932,088			1,487		1,933,575
5. U.S. Social Security taxes	4,081,746			75,695		4,157,441
6. All other taxes	341,147			498		341,645
7. Taxes, licenses and fees incurred	27,504,188			77,679		27,581,867
8. Taxes, licenses and fees unpaid December 31, prior year	5,238,388			67,241		5,305,629
9. Taxes, licenses and fees unpaid December 31, current year	7,857,592			77,679		7,935,271
10. Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	24,884,984			67,241		24,952,226

EXHIBIT 4 - DIVIDENDS OR REFUNDS

NONE

	1	2
	Life	Accident and Health
1. Applied to pay renewal premiums		
2. Applied to shorten the endowment or premium-paying period		
3. Applied to provide paid-up additions		
4. Applied to provide paid-up annuities		
5. Total Lines 1 through 4		
6. Paid-in cash		
7. Left on deposit		
8. Aggregate write-ins for dividend or refund options		
9. Total Lines 5 through 8		
10. Amount due and unpaid		
11. Provision for dividends or refunds payable in the following calendar year		
12. Terminal dividends		
13. Provision for deferred dividend contracts		
14. Amount provisionally held for deferred dividend contracts not included in Line 13		
15. Total Lines 10 through 14		
16. Total from prior year		
17. Total dividends or refunds (Lines 9 + 15 - 16)		
DETAILS OF WRITE-INS		
0801.		
0802.		
0803.		
0898. Summary of remaining write-ins for Line 8 from overflow page		
0899. Totals (Line 0801 through 0803 + 0898) (Line 8 above)		

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. AE 3-4.50% 1926-66	615,427		615,427		
0100002. 41 CSO 2.75% 1942-67	2,179,575		2,179,575		
0100003. 41 CSO 3.% 1954-65	631,296		631,296		
0100004. 41 CET/41 CSO ANB 2.75% 1948-62	5,585		5,585		
0100005. 41 CET/41 CSO ANB 3% 1960-61	12,975		12,975		
0100006. 58 CET ANB 2.5% 1981-84	27,630		27,630		
0100007. 58 CET ANB 3% 1963-87	748,202		740,898		7,304
0100008. 58 CET ANB 3.5% 1970-87	199,890		195,176		4,713
0100009. 58 CET ANB 4% 1980-87	73,475		73,475		
0100010. 58 CSO ANB 2.5% NL 1981-88	2,053,983		2,053,983		
0100011. 58 CSO ANB 2.5% CRVM 1979-88	270		178		92
0100012. 58 CSO ANB 3% NL 1962-88	5,910,068		4,590,143		1,319,925
0100013. 58 CSO ANB 3% CRVM 1963-88	2,881,486		2,322,842		558,643
0100014. 58 CSO ANB 3.5% NL 1969-88	1,703,988		1,667,297		36,691
0100015. 58 CSO ANB 3.5% CRVM 1968-85	18,670,311		18,670,311		
0100016. 58 CSO ANB 4% NL 1979-87	421,014		421,014		
0100017. 58 CSO ANB 4% CRVM 1975-88	30,795,237		30,795,237		
0100018. 58 CSO ANB 4.5% NL 1981-88	109,392		108,535		857
0100019. 58 CSO ANB 4.5% CRVM 1983-88	4,970		4,970		
0100020. 58 CSO ANB 5% NL 1982-88	23,688		23,688		
0100021. 58 CSO ANB 5.5% NL 1987-88	22,782		22,569		214
0100022. 58 CSO ANB 5.5% CRVM 1984-88	20,689		20,689		
0100023. 58 CSO ANB 6% NL 1983-86	132,698		132,007		690
0100024. 58 CSO ALB 2.5% NL 1977-81	7,142				7,142
0100025. 58 CSO ALB 2.5% CRVM 1981-88	97,203		97,203		
0100026. 58 CSO ALB 4.5% CRVM 1983-87	12,784,491		12,784,491		
0100027. 80 CET ANB 4% NL 1986-08	14,977		14,977		
0100028. 80 CET ANB 4.5% NL 1986-05	93,930		93,930		
0100029. 80 CET ANB 5% NL 1993	432		432		
0100030. 80 CET ANB 5.5% NL 1987-92	19,556		19,556		
0100031. 80 CSO ANB 3% CRVM 1999-01	2,851,708		2,851,708		
0100032. 80 CSO ANB 3.5% NL 1982-08	4,428		4,196		232
0100033. 80 CSO ANB 3.5% CRVM 1999-01	2,454		2,454		
0100034. 80 CSO ANB 4% NL 1984-08	7,449,990		7,449,564		426
0100035. 80 CSO ANB 4% CRVM 1982-08	102,818,351		96,911,692		5,906,659
0100036. 80 CSO ANB 4.5% NL 1983-05	2,968,331		2,967,082		1,249
0100037. 80 CSO ANB 4.5% CRVM 1984-08	573,153,374		533,854,923		39,298,451
0100038. 80 CSO ANB 5% NL 1993-94	138,580		138,257		323
0100039. 80 CSO ANB 5% CRVM 1985-94	194,498,052		194,498,052		
0100040. 80 CSO ANB 5.5% NL 1987-92	538,869		538,104		764
0100041. 80 CSO ANB 5.5% CRVM 1984-92	174,465,256		174,465,256		
0100042. 80 CSO ANB 6% NL 1984-86	370,137		370,137		
0100043. 80 CSO ANB 6% CRVM 1984-86	2,884,683		2,809,910		74,773
0100044. 80 CSO ALB 3% NL 2021	75		75		
0100045. 80 CSO ALB 3.5% NL 2013-18	14,316		14,226		90
0100046. 80 CSO ALB 4% NL 2006-12	4,852,811		4,852,811		
0100047. 80 CSO ALB 4% CRVM 2006-08	167,173				167,173
0100048. 80 CSO ALB 4.5% NL 2003-05	13,180,582		13,180,582		
0100049. 80 CSO ALB 4.5% CRVM 1995-05	215,936		181,122		34,814
0100050. 80 CSO ALB 5% CRVM 1993-94	124,998		124,998		
0100051. 80 CSO ALB 5.5% NL 1987-88	51,485,309		51,485,309		
0100052. 80 CSO ALB 5.5% CRVM 1983-92	88,752,642		88,752,642		
0100053. 2001 CSO ANB 3% NL 2021	91		91		
0100054. 2001 CSO ANB 3.5% NL 2013-20	19,050		19,050		
0100055. 2001 CSO ANB 3.5% CRVM 2013-19	2,598,808,792		2,474,110,131		124,698,662
0100056. 2001 CSO ANB 4% NL 2004-12	2,017		2,017		
0100057. 2001 CSO ANB 4% CRVM 2006-12	953,748,342		884,083,057		69,665,285
0100058. 2001 CSO ANB 4.5% CRVM 2004-05	12,894,366		12,894,366		
0100059. 2001 CSO ALB 3.5% NL 2011-20	32,786		32,786		
0100060. 2001 CSO ALB 3.5% CRVM 2013-19	1,587,749,088		1,564,682,842		23,066,247
0100061. 2001 CSO ALB 4% NL 2008-12	840		840		
0100062. 2001 CSO ALB 4% CRVM 2006-12	370,137,302		357,878,728		12,258,574
0100063. 2001 CSO ALB 4.5% CRVM 2005	11,635		11,635		
0100064. 2017 CSO ANB 3% NL 2021	4,876		4,876		
0100065. 2017 CSO ANB 3.5% NL 2019-20	5,757		5,757		
0100066. 2017 CSO ANB 3.5% CRVM 2019-20	3,124,669		3,124,669		
0100067. 2017 CSO ANB 3.75% CRVM 2018-19	3,749,065		3,749,065		
0100068. 2017 CSO ALB 3% NL 2021	347		347		
0100069. 2017 CSO ALB 3.5% NL 2019-20	297		297		
0100070. 2017 CSO ALB 3.5% CRVM 2019-20	6,206,137		6,206,137		
0100071. 2017 CSO VM-20 NPR 3% 2021	150,039,972		149,253,317		786,655
0100072. 2017 CSO VM-20 NPR 3.5% 2020	24,016,966		24,016,966		
0100073. 2017 CSO VM-20 NPR 3.75% 2021	105,476,523		105,476,523		
0100074. 2017 CSO VM-20 NPR 4% 2021	8,554,430		8,554,430		
0100075. 2017 CSO VM-20 NPR 4.50% 2020	86,150,613		86,150,613		
0100076. 2017 CSO VM-20 NPR 4.75% 2020-21	11,524,048		11,524,048		
0100077. VM-20 DET/STO	106,414,508		106,414,508		
0100078. OPAI	119,926		119,926		
0100079. OTHER RESERVE	96		96		
0100080. ADDITIONAL RESERVES AG38 UL	575,167,420		575,167,420		
0199997 Totals (Gross)	7,905,160,374		7,627,263,725		277,896,648
0199998 Reinsurance ceded	3,323,705,240		3,281,038,918		42,666,322
0199999 Totals (Net)	4,581,455,134		4,346,224,807		235,230,327
ANNUITIES (excluding supplementary contracts with life contingencies):					
0200001. 71 IAM 8.25% IMM 1984	117,216	XXX	117,216	XXX	
0200002. 83 GAM 5.75% IMM 1987	2,980,146	XXX		XXX	2,980,146
0200003. 83 GAM 6.00% IMM 1988-89	120,367	XXX		XXX	120,367
0200004. 83 GAM 7.00% IMM 1987	1,156,579	XXX		XXX	1,156,579
0200005. 83 GAM 7.25% IMM 1988	49,430	XXX		XXX	49,430
0200006. 83 GAM 7.75% IMM 1987	179,699	XXX		XXX	179,699
0200007. 83 GAM 8.00% IMM 1987	139,577	XXX		XXX	139,577
0200008. 83 GAM 8.25% IMM 1989	15,843	XXX		XXX	15,843
0200009. 83 GAM 8.50% IMM 1988	17,102	XXX		XXX	17,102
0200010. 83 GAM 8.75% IMM 1988-89	16,006	XXX		XXX	16,006
0200011. 83a 6.00% IMM 1996	307,429	XXX	307,429	XXX	
0200012. 83a 8.00% IMM 1986-88	347,151	XXX	347,151	XXX	
0200013. a-2000 4.00% IMM 2013-15	24,018,953	XXX	24,018,953	XXX	
0200014. a-2000 4.25% IMM 2012	6,646,892	XXX	6,646,892	XXX	
0200015. a-2000 4.50% IMM 2014	1,999,166	XXX	1,999,166	XXX	
0200016. a-2000 5.00% IMM 2011	13,486,327	XXX	13,486,327	XXX	
0200017. a-2000 5.25% IMM 2005-06, 10	28,801,325	XXX	28,801,325	XXX	
0200018. a-2000 5.50% IMM 2004-08	18,179,355	XXX	18,179,355	XXX	
0200019. a-2000 6.00% IMM 2009	6,500,149	XXX	6,500,149	XXX	
0200020. a-2000 6.50% IMM 2002	58,569	XXX	58,569	XXX	
0200021. a-2000 6.75% IMM 2001	222,373	XXX	222,373	XXX	
0200022. 2012 IAR 3.75% 2017	2,883,347	XXX	2,883,347	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200023. 2012 IAR 4.00% 2016	4,224,500	XXX	4,224,500	XXX	
0200024. 2012 IAR VM-22 1.50% 2021	80,055	XXX	80,055	XXX	
0200025. 2012 IAR VM-22 1.75% 2020	710,792	XXX	710,792	XXX	
0200026. 2012 IAR VM-22 2.25% 2020-21	3,809,268	XXX	3,809,268	XXX	
0200027. 2012 IAR VM-22 2.50% 2019-21	4,523,168	XXX	4,523,168	XXX	
0200028. 2012 IAR VM-22 2.75% 2018-20	15,836,990	XXX	15,836,990	XXX	
0200029. 2012 IAR VM-22 3.00% 2018-20	38,827,163	XXX	38,827,163	XXX	
0200030. 2012 IAR VM-22 3.25% 2018-19	13,471,447	XXX	13,471,447	XXX	
0200031. 2012 IAR VM-22 3.50% 2018-19	13,513,920	XXX	13,513,920	XXX	
0200032. 2012 IAR VM-22 3.75% 2018-19	5,753,785	XXX	5,753,785	XXX	
0200033. 2012 IAR VM-22 4.00% 2018-19	3,459,436	XXX	3,459,436	XXX	
0200034. 2012 IAR VM-22 4.25% 2019	875,419	XXX	875,419	XXX	
0200035. a-1949 3.50% DEF CARVM 1975-81	328,514	XXX	328,514	XXX	
0200036. 71 IAM 3.50% DEF CARVM 1969-82	2,116,050	XXX	2,116,050	XXX	
0200037. 71 IAM 4.50% DEF CARVM 1979-82	6,335,600	XXX	6,335,600	XXX	
0200038. 71 IAM 5.50% DEF CARVM 1982-90	5,127,665	XXX	5,127,665	XXX	
0200039. 71 IAM 6.00% DEF CARVM 1992	170,124	XXX	170,124	XXX	
0200040. 71 IAM 6.25% DEF CARVM 1987-91	3,058,091	XXX	3,058,091	XXX	
0200041. 71 IAM 6.50% DEF CARVM 1989-90	1,417,970	XXX	1,417,970	XXX	
0200042. 71 IAM 6.75% DEF CARVM 1986-88	3,045,562	XXX	3,045,562	XXX	
0200043. 71 IAM 7.00% DEF CARVM 1988	8,305	XXX	8,305	XXX	
0200044. 71 IAM 8.00% DEF CARVM 1984-85	492,472	XXX	492,472	XXX	
0200045. 71 IAM 8.25% DEF CARVM 1983	450,381	XXX	450,381	XXX	
0200046. 83a 3.00% DEF CARVM 2021	2,350,343	XXX		XXX	2,350,343
0200047. 83a 3.25% DEF CARVM 2020	4,434,812	XXX		XXX	4,434,812
0200048. 83a 4.00% DEF CARVM 1975-79, 2018	10,088,713	XXX	896,820	XXX	9,191,893
0200049. 83a 4.25% DEF CARVM 2016-19	9,917,665	XXX		XXX	9,917,665
0200050. 83a 4.50% DEF CARVM 1980-82	1,458,601	XXX	1,458,601	XXX	
0200051. 83a 5.25% DEF CARVM 1994-99	6,533,245	XXX	6,533,245	XXX	
0200052. 83a 5.50% DEF CARVM 1993-01	15,574,064	XXX	15,574,064	XXX	
0200053. 83a 5.75% DEF CARVM 1993-96	12,405,389	XXX	12,405,389	XXX	
0200054. 83a 6.00% DEF CARVM 1992-95	7,094,060	XXX	7,094,060	XXX	
0200055. 83a 6.25% DEF CARVM 1987-92	14,588,049	XXX	14,588,049	XXX	
0200056. 83a 6.50% DEF CARVM 1987-90	20,970,242	XXX	20,970,242	XXX	
0200057. 83a 6.75% DEF CARVM 1986-91	14,588,495	XXX	14,588,495	XXX	
0200058. 83a 7.00% DEF CARVM 1988-89	10,180,018	XXX	10,180,018	XXX	
0200059. 83a 7.25% DEF CARVM 1986	400,065	XXX	400,065	XXX	
0200060. 83a 8.50% DEF CARVM 1984-85	1,256,571	XXX	1,256,571	XXX	
0200061. 83a 8.75% DEF CARVM 1983	1,146,465	XXX	1,146,465	XXX	
0200062. a-2000 3.00% DEF CARVM 2001-15	65,942,302	XXX	51,513,904	XXX	14,428,398
0200063. a-2000 3.25% DEF CARVM 2001-15	134,618,466	XXX	93,140,708	XXX	41,477,757
0200064. a-2000 3.75% DEF CARVM 2009-15	500,100,747	XXX	500,100,747	XXX	
0200065. a-2000 4.00% DEF CARVM 2001-15	2,432,726,104	XXX	2,082,073,631	XXX	350,652,473
0200066. a-2000 4.25% DEF CARVM 2001-15	63,370,362	XXX	32,191,931	XXX	31,178,431
0200067. a-2000 4.50% DEF CARVM 2002-14	1,812,918,722	XXX	1,537,946,121	XXX	274,972,601
0200068. a-2000 4.75% DEF CARVM 2004-10	238,967,822	XXX	177,962,158	XXX	61,005,664
0200069. a-2000 5.00% DEF CARVM 2003-08	342,390,933	XXX	264,132,305	XXX	78,258,629
0200070. a-2000 5.25% DEF CARVM 2001-11	1,319,456,935	XXX	1,084,088,464	XXX	235,368,472
0200071. a-2000 5.50% DEF CARVM 2001-10	1,183,801,175	XXX	958,971,600	XXX	224,829,575
0200072. a-2000 6.00% DEF CARVM 2001-08	968,144,410	XXX	750,727,076	XXX	217,417,335
0200073. a-2000 6.50% DEF CARVM 2009	471,465,662	XXX	400,195,364	XXX	71,270,298
0200074. 2012 IAR 3.00% DEF CARVM 2016-21	2,116,427,916	XXX	2,093,547,136	XXX	22,880,780
0200075. 2012 IAR 3.25% DEF CARVM 2016-20	2,641,218,757	XXX	2,628,970,592	XXX	12,248,165
0200076. 2012 IAR 3.50% DEF CARVM 2017-18	191,200,472	XXX	191,200,472	XXX	
0200077. 2012 IAR 3.75% DEF CARVM 2016-19	422,256,357	XXX	422,256,357	XXX	
0200078. 2012 IAR 4.00% DEF CARVM 2017-18	3,493,148,229	XXX	3,338,741,507	XXX	154,406,722
0200079. 2012 IAR 4.25% DEF CARVM 2016-19	3,566,065,877	XXX	3,365,216,517	XXX	200,849,360
0299997 Totals (Gross)	22,333,087,722	XXX	20,311,273,601	XXX	2,021,814,121
0299998 Reinsurance ceded	1,361,385,510	XXX	1,180,352,813	XXX	181,032,696
0299999 Totals (Net)	20,971,702,212	XXX	19,130,920,788	XXX	1,840,781,424
SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:					
0300001. 71-IAM 6.00% 83	3,628		3,628		
0300002. 71-IAM 7.50% 81	109,953		109,953		
0300003. 71-IAM 8.0% 85	13,781		13,781		
0300004. 83a 6.25% 1998-99	381,941		381,941		
0300005. 83a 6.50% 1994	100,859		100,859		
0300006. 83a 6.75% 1996-97	182,264		182,264		
0300007. 83a 7.00% 1993	26,867		26,867		
0300008. 83a 7.25% 1995	554,676		554,676		
0300009. 83a 7.75% 1992	39,643		39,643		
0300010. 83a 8.00% 87-91	173,339		173,339		
0300011. a-2000 4.00% 2013,15	7,253,035		7,253,035		
0300012. a-2000 4.25% 2012	3,670,500		3,670,500		
0300013. a-2000 4.50% 2014	2,833,752		2,833,752		
0300014. a-2000 5.00% 2011	2,465,360		2,465,360		
0300015. a-2000 5.25% 2005-06, 10	3,694,712		3,694,712		
0300016. a-2000 5.50% 2004, 07-08	3,938,001		3,938,001		
0300017. a-2000 6.00% 2003 / 09	2,986,029		2,986,029		
0300018. a-2000 6.50% 2002	142,910		142,910		
0300019. a-2000 6.75% 2001	141,286		141,286		
0300020. a-2000 7.00% 2000	109,985		109,985		
0300021. 2012 IAR 3.75% 2017	7,173,021		7,173,021		
0300022. 2012 IAR 4.00% 2016	4,627,611		4,627,611		
0300023. 2012 IAR VM-22 1.25% 2021	109,289		109,289		
0300024. 2012 IAR VM-22 1.50% 2021	2,309,077		2,309,077		
0300025. 2012 IAR VM-22 1.75% 2020,21	666,574		666,574		
0300026. 2012 IAR VM-22 2.00% 2020,21	1,416,830		1,416,830		
0300027. 2012 IAR VM-22 2.25% 2020,21	2,956,622		2,956,622		
0300028. 2012 IAR VM-22 2.50% 2020,21	1,842,439		1,842,439		
0300029. 2012 IAR VM-22 2.75% 2018-21	1,615,109		1,615,109		
0300030. 2012 IAR VM-22 3.00% 2018-20	2,799,111		2,799,111		
0300031. 2012 IAR VM-22 3.25% 2018,19	2,612,991		2,612,991		
0300032. 2012 IAR VM-22 3.50% 2018,19	1,674,974		1,674,974		
0300033. 2012 IAR VM-22 3.75% 2019	1,829,416		1,829,416		
0300034. 2012 IAR VM-22 4.00% 2018-19	3,290,786		3,290,786		
0300035. 2012 IAR VM-22 4.25% 2019	312,743		312,743		
0399997 Totals (Gross)	64,059,113		64,059,113		
0399998 Reinsurance ceded					
0399999 Totals (Net)	64,059,113		64,059,113		
ACCIDENTAL DEATH BENEFITS:					
0400001. INTERCO DI 2.50%	17,248		17,248		
0400002. INTERCO DI 3.00%	1,854		1,854		
0400003. 59 ADB 3.00%	187,262		180,157		7,105

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0400004. 59 ADB 4.00% 80 CSO	88,592		88,592		
0400005. 59 ADB 4.00% 2001 CSO	68,218		63,931		4,287
0400006. CONTINUOUS PAYMENTS 1/2	300,115		300,115		
0499997 Totals (Gross)	663,290		651,898		11,392
0499998 Reinsurance ceded	13,007		13,007		
0499999 Totals (Net)	650,283		638,891		11,392
DISABILITY-ACTIVE LIVES:					
0500001. 26 CLASS (3) 2.50%	20,685		20,685		
0500002. 26 CLASS (3) 3.00%	3,292		3,292		
0500003. INTERCO DI 2.50%	1,527		1,527		
0500004. INTERCO DI 3.00%	267,510		211,688		55,822
0500005. CONTINUOUS PAYMENTS 1/2	459,664		459,664		
0500006. 52 DIS W/ 80 CSO 4.00%	307,293		307,293		
0599997 Totals (Gross)	1,059,971		1,004,149		55,822
0599998 Reinsurance ceded	76,222		76,016		207
0599999 Totals (Net)	983,748		928,133		55,616
DISABILITY-DISABLED LIVES:					
0600001. INTERCO DI 3.00%	16,964,750		16,927,469		37,281
0600002. 68 GROUP DISABILITY STUDY	596,929				596,929
0600003. 2001 CSO 3.50%	1,023,544		1,023,544		
0699997 Totals (Gross)	18,585,224		17,951,013		634,210
0699998 Reinsurance ceded	5,239,049		5,239,049		
0699999 Totals (Net)	13,346,175		12,711,964		634,210
MISCELLANEOUS RESERVES					
0700001. DEFICIENCY	293,310,165		293,180,522		129,643
0700002. NON DEDUCTION	888,438		802,265		86,173
0700003. VOLUNTARY RESERVE - IUL	35,585,011		35,585,011		
0700004. VOLUNTARY RESERVE - FIA	47,409,634		42,594,746		4,814,888
0799997 Totals (Gross)	377,193,248		372,162,544		5,030,704
0799998 Reinsurance ceded	283,314,405		283,209,015		105,390
0799999 Totals (Net)	93,878,843		88,953,529		4,925,314
9999999 Totals (Net) - Page 3, Line 1	25,726,075,508		23,644,437,225		2,081,638,283

(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 $; Annuities $ 3,073,690 .
Supplemental Contracts with ; Accidental Death ; Disability – Active ; Disability – Disabled ; Miscellaneous
Life Contingencies $ 2,120,004 Benefits $ Lives $ Lives $ Reserves $.

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [ ] No [X]

1.2 If not, state which kind is issued:

Non-participating

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [X]

2.2 If not, state which kind is issued:

Non-participating

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] 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? ..... Yes [ ] No [X]

If so, state:

4.1 Amount of insurance: ..... $

4.2 Amount of reserve: ..... $

4.3 Basis of reserve:

4.4 Basis of regular assessments:

4.5 Basis of special assessments:

4.6 Assessments collected during the year: ..... $

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:

1.5%, 2.5%, and 3%

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 [X]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $

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: ..... $

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 [X]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements: ..... $

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: ..... $

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 31 of the current year? ..... Yes [ ] No [X]

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $

8.2 State the amount of reserves established for this business: ..... $

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 [X] No [ ]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 8,951,767,232

9.2 State the amount of reserves established for this business: ..... $ 9,191,803,325

9.3 Identify where the reserves are reported in the blank:

Exhibit 5, line 0299999

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

1	Valuation Basis		4
	2	3	
Description of Valuation Class	Changed From	Changed To	Increase in Actuarial Reserve Due to Change
LIFE CONTRACTS (Including supplementary contracts set upon a basis other than that used to determine benefits) (Exhibit 5)			
0199999 Subtotal (Page 7, Line 6)	XXX	XXX	
ACCIDENT AND HEALTH CONTRACTS (Exhibit 6)			
0299999 Subtotal	XXX	XXX	
DEPOSIT-TYPE CONTRACTS (Exhibit 7)			
0399999 Subtotal	XXX	XXX	
9999999 Total (Column 4 only)			

NONE

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3				Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only							
ACTIVE LIFE RESERVE													
1. Unearned premium reserves	3,523												3,523
2. Additional contract reserves (b)	561												561
3. Additional actuarial reserves - Asset/Liability analysis													
4. Reserve for future contingent benefits													
5. Reserve for rate credits													
6. Aggregate write-ins for reserves													
7. Totals (Gross)	4,084												4,084
8. Reinsurance ceded	4,084												4,084
9. Totals (Net)													
CLAIM RESERVE													
10. Present value of amounts not yet due on claims	786,081										419,556		366,525
11. Additional actuarial reserves-Asset/Liability analysis													
12. Reserve for future contingent benefits													
13. Aggregate write-ins for reserves													
14. Totals (Gross)	786,081										419,556		366,525
15. Reinsurance ceded	786,081										419,556		366,525
16. Totals (Net)													
17. **TOTAL (Net)**													
18. **TABULAR FUND INTEREST**													
DETAILS OF WRITE-INS													
0601.													
0602.													
0603.													
0698. Summary of remaining write-ins for Line 6 from overflow page													
0699. Totals (Lines 0601 through 0603 plus 0698) (Line 6 above)													
1301.													
1302.													
1303.													
1398. Summary of remaining write-ins for Line 13 from overflow page													
1399. Totals (Lines 1301 through 1303 plus 1398) (Line 13 above)													

(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 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	262,638,817	1,000,000	111,908,830	140,888,891	538,389	8,302,707
2. Deposits received during the year	92,872,461	20,000,000	9,603,702	50,727,144		12,541,615
3. Investment earnings credited to the account	15,703,839	19,501	7,097,412	8,270,697		316,229
4. Other net change in reserves	(9,029,655)		(4,189,523)	(4,852,318)	12,176	11
5. Fees and other charges assessed	72			72		
6. Surrender charges						
7. Net surrender or withdrawal payments	80,956,427		26,035,561	48,456,089		6,464,777
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	281,228,964	21,019,501	98,384,860	146,578,254	550,565	14,695,785
10. Reinsurance balance at the beginning of the year						
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded						
13. Reinsurance balance at the end of the year (Lines 10+11-12)						
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	281,228,964	21,019,501	98,384,860	146,578,254	550,565	14,695,785

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct											
	1.2 Reinsurance assumed											
	1.3 Reinsurance ceded											
	1.4 Net											
2. In course of settlement:												
2.1 Resisted	2.11 Direct											
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net			(b)	(b)		(b)	(b)				
2.2 Other	2.21 Direct	229,689,402		139,804,137	77,604,291			1,184,897	11,096,077			
	2.22 Reinsurance assumed	3,416,229		3,416,229								
	2.23 Reinsurance ceded	66,057,695		59,072,625	6,779,826			205,245				
	2.24 Net	167,047,936		(b) 84,147,741	(b) 70,824,466		(b)	(b) 979,652	11,096,077	(b)	(b)	(b)
3. Incurred but unreported:												
	3.1 Direct	28,131,222		27,995,390				116,115		9,964		9,752
	3.2 Reinsurance assumed	2,516										2,516
	3.3 Reinsurance ceded	8,433,370		8,348,334				62,803		9,964		12,269
	3.4 Net	19,700,368		(b) 19,647,056	(b)		(b)	(b) 53,312		(b)	(b)	(b)
4. TOTALS	4.1 Direct	257,820,624		167,799,528	77,604,291			1,301,012	11,096,077	9,964		9,752
	4.2 Reinsurance assumed	3,418,745		3,416,229								2,516
	4.3 Reinsurance ceded	74,491,065		67,420,959	6,779,826			268,048		9,964		12,269
	4.4 Net	186,748,304	(a)	(a) 103,794,797	70,824,466			(a) 1,032,964	11,096,077			

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2, $ ..... in Column 3 and $ ..... 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 $ ..... Individual Annuities $ ....., Credit Life (Group and Individual) $ ....., and Group Life $ ....., are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ ....., Credit (Group and Individual) Accident and Health $ ....., and Other Accident and Health $ ..... 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	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements during the year:											
1.1 Direct	924,282,364		531,188,494	326,300,440	6,643,501		11,413,193	48,624,460	67,932		44,345
1.2 Reinsurance assumed	23,102,128		1,438	1,536,744				21,563,946			
1.3 Reinsurance ceded	338,388,113		297,258,789	30,910,101			3,906,953	6,212,425	55,500		44,345
1.4 Net	[d] 608,996,379		233,931,143	296,927,083	6,643,501		7,506,240	63,975,980	12,432		
2. Liability December 31, current year from Part 1:											
2.1 Direct	257,820,624		167,799,528	77,604,291			1,301,012	11,096,077	9,964		9,752
2.2 Reinsurance assumed	3,418,745		3,416,229								2,516
2.3 Reinsurance ceded	74,491,065		67,420,959	6,779,826			268,048		9,964		12,269
2.4 Net	186,748,304		103,794,797	70,824,466			1,032,964	11,096,077			
3. Amounts recoverable from reinsurers December 31, current year	31,547,789		30,684,692				863,097				
4. Liability December 31, prior year:											
4.1 Direct	221,548,983		125,624,919	80,652,682			1,530,842	13,717,834	10,073		12,633
4.2 Reinsurance assumed	2,557										2,557
4.3 Reinsurance ceded	55,392,234		45,491,003	9,175,025			700,943		10,073		15,190
4.4 Net	166,159,306		80,133,916	71,477,657			829,899	13,717,834			
5. Amounts recoverable from reinsurers December 31, prior year	20,020,442		20,020,442								
6. Incurred benefits:											
6.1 Direct	960,554,005		573,363,103	323,252,049	6,643,501		11,183,362	46,002,703	67,823		41,465
6.2 Reinsurance assumed	26,518,316		3,417,667	1,536,744				21,563,946			(41)
6.3 Reinsurance ceded	369,014,291		329,852,995	28,514,902			4,337,155	6,212,425	55,391		41,423
6.4 Net	618,058,030		246,927,774	296,273,891	6,643,501		6,846,208	61,354,224	12,432		

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

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 90,593 in Line 1.1, $ 90,593 in Line 1.4.
$ 90,593 in Line 6.1 and $ 90,593 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 10,000 in Line 1.1, $ 10,000 in Line 1.4.
$ 10,000 in Line 6.1 and $ 10,000 in Line 6.4.

(d) Includes $ 461,112 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)			
2. Stocks (Schedule D):			
2.1 Preferred stocks			
2.2 Common stocks			
3. Mortgage loans on real estate (Schedule B):			
3.1 First liens			
3.2 Other than first liens			
4. Real estate (Schedule A):			
4.1 Properties occupied by the company			
4.2 Properties held for the production of income			
4.3 Properties held for sale			
5. Cash (Schedule E-Part 1), cash equivalents (Schedule E-Part 2) and short-term investments (Schedule DA)			
6. Contract loans	860,998	727,656	(133,342)
7. Derivatives (Schedule DB)			
8. Other invested assets (Schedule BA)	100,668	254,146	153,479
9. Receivables for securities			
10. Securities lending reinvested collateral assets (Schedule DL)			
11. Aggregate write-ins for invested assets			
12. Subtotals, cash and invested assets (Lines 1 to 11)	961,666	981,803	20,137
13. Title plants (for Title insurers only)			
14. Investment income due and accrued			
15. Premiums and considerations:			
15.1 Uncollected premiums and agents' balances in the course of collection	27,145,734	11,700,167	(15,445,567)
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
15.3 Accrued retrospective premiums and contracts subject to redetermination			
16. Reinsurance:			
16.1 Amounts recoverable from reinsurers	3,288,825	3,411,002	122,177
16.2 Funds held by or deposited with reinsured companies			
16.3 Other amounts receivable under reinsurance contracts			
17. Amounts receivable relating to uninsured plans			
18.1 Current federal and foreign income tax recoverable and interest thereon			
18.2 Net deferred tax asset	65,288,322	61,076,510	(4,211,812)
19. Guaranty funds receivable or on deposit			
20. Electronic data processing equipment and software			
21. Furniture and equipment, including health care delivery assets			
22. Net adjustment in assets and liabilities due to foreign exchange rates			
23. Receivables from parent, subsidiaries and affiliates			
24. Health care and other amounts receivable			
25. Aggregate write-ins for other-than-invested assets	1,788,253	804,764	(983,489)
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	98,472,800	77,974,246	(20,498,554)
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28. Total (Lines 26 and 27)	98,472,800	77,974,246	(20,498,554)
DETAILS OF WRITE-INS			
1101.			
1102.			
1103.			
1198. Summary of remaining write-ins for Line 11 from overflow page			
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)			
2501. Miscellaneous Assets	1,431,304	731,373	(699,931)
2502. IMR Asset	356,950		(356,950)
2503. Leasehold Improvements		73,391	73,391
2598. Summary of remaining write-ins for Line 25 from overflow page			
2599. Totals (Lines 2501 through 2503 plus 2598) (Line 25 above)	1,788,253	804,764	(983,489)

NOTES TO FINANCIAL STATEMENTS

These items are based on illustrations taken from the NAIC Annual Statement Instructions

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of North American Company ("the Company") have been prepared in conformity with the NAIC Annual Statement Instructions and the NAIC Accounting Practices and Procedures manual, subject to any deviations prescribed by its domiciliary state, Iowa, as follows:

1. Iowa Administrative Code 191 – Chapter 97, "Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve" ("IAC 191-97"). This prescribed practice allows insurance companies domiciled in Iowa to account for eligible derivative assets at amortized cost, if the insurance company can demonstrate they meet the criteria for an economic hedge. Eligible derivative assets include call or put options that are purchased to hedge the growth in interest credited to an indexed product as a direct result of changes in the related external index or indices, or call or put options that are written to offset all or a portion of a purchased call or put option. Other derivative instruments such as index futures, swaps and swaptions that may be used to hedge the growth in interest credited to the policy as a direct result of changes in the related indices would still be accounted for at fair value since an amortized cost for those instruments does not exist. IAC 191-97 also prescribes that insurance companies determine indexed annuity reserve calculations based on the Guideline 35 Reserve assuming the fair value of the call option(s) associated with the current index term is zero, regardless of the observable market for such option(s). At the conclusion of the index term, credited interest is reflected in the reserve as realized, based on actual index performance. This prescribed accounting practice must be applied to both the indexed reserves and the call/put options used to hedge indexed insurance products. The impact of applying this prescribed practice increased the Company's statutory net income for the twelve months ended December 31, 2021 by $59,806,556 and the cumulative effect on Capital and Surplus at December 31, 2021 was a decrease of $106,103,655. The impact of applying this prescribed practice decreased the Company's statutory net income for the twelve months ended December 31, 2020 by $26,137,855 and the cumulative effect on Capital and Surplus at December 31, 2020 was a decrease of $165,910,212.

Under either the NAIC basis or the IAC 191-97, the Company elects to establish a voluntary reserve to offset the timing mismatch between the derivative instruments and the hedged liabilities, if that mismatch results in an increase in surplus. Under the IAC 191-97, a timing mismatch occurs related to the emergence of earnings. The impact of equity markets is reflected in investment income from futures during the policyholder's contract years, but is not reflected in the reserve until the policy anniversary, at which time the index credit is applied to the account value. The voluntary reserve established as of December 31, 2021 is $82,994,645 which offsets the portion of investment income on futures that has been determined to represent earnings that will be used to fund index credits that have not yet been applied to policy account balances. This eliminates the timing mismatch of the assets and liabilities calculated in accordance with IAC 191-97. Under the NAIC basis, a voluntary reserve of $189,098,300 would have been established as of December 31, 2021 to eliminate the timing mismatch of the assets and liabilities. The impact of applying the prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that would have been established without the prescribed practice had no impact on the Company's statutory net income for the twelve months ended December 31, 2021 and there was no cumulative impact on the Company's Capital and Surplus at December 31, 2021. The voluntary reserve established as of December 31, 2020 is $71,033,414 which offsets the portion of investment income on futures that has been determined to represent earnings that will be used to fund index credits that have not yet been applied to policy account balances. This eliminates the timing mismatch of the assets and liabilities calculated in accordance with IAC 191-97. Under the NAIC basis, a voluntary reserve of $236,943,626 would have been established as of December 31, 2020 to eliminate the timing mismatch of the assets and liabilities. The impact of applying the prescribed practice, net of the effect of the difference between the above mentioned voluntary reserve and the voluntary reserve that would have been established without the prescribed practice had no impact on the Company's statutory net income for the twelve months ended December 31, 2020 and there was no cumulative impact on the Company's Capital and Surplus at December 31, 2020. Because it is established under NAIC SAP, the effects of voluntary reserves are not included in reconciliation lines (2) or (6) in the following table.

2. Iowa Administrative Code 191 – Chapter 43, "Annuity Mortality Tables For Use in Determining Reserve Liabilities For Annuities" ("IAC 191-43") allows a prescribed practice for Iowa domiciled companies. This prescribed practice allows insurance companies domiciled in Iowa to use the Annuity 2000 Mortality Table for determining the minimum standard of valuation for annuities issued during 2015. SSAP 51 requires the 2012 IAR Mortality Table for determining the minimum standard of valuation for annuities issued on or after January 1, 2015. The impact of applying this prescribed practice increased the Company's statutory net income for the twelve months ended December 31, 2021 by $206,003 and the cumulative effect on Capital and Surplus at December 31, 2021 was an increase of $53,222,165. The impact of applying this prescribed practice increased the Company's statutory net income for the twelve months ended December 31, 2020 by $2,145,544 and the cumulative effect on Capital and Surplus at December 31, 2020 was an increase of $53,016,161.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Iowa 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	$	361,567,986	$	(43,662,830)
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:							
Economic hedge of call option derivative assets	86,51,00	4	3, 19	$	59,806,556	$	(26,137,855)
Deferral of 2012 annuity mortality table	51,00	4	19	$	206,003	$	2,145,544
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:							
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$	301,555,427	$	(19,670,519)
SURPLUS							
(5) Company state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$	1,930,924,306	$	1,584,682,115
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:							
Economic hedge of call option derivative assets	86,51,00	2	7	$	(106,103,655)	$	(165,910,212)
Deferral of 2012 annuity mortality table	51,00	3	1	$	53,222,165	$	53,016,161
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:							
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$	1,983,805,796	$	1,697,576,166

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

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

C. Accounting Policy

Life premiums are recognized as income over the premium-paying period of the related policies. Annuity considerations are recognized as revenue when received. Expenses incurred in connection with acquiring new insurance business, including acquisition cost such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

(1) Short-term investments are stated at amortized cost.

(2) Bonds not backed by other loans are stated at amortized cost using the interest method. The Company does not hold any SVO-Identified bond ETF's.

(3) Common stocks are stated at market.

(4) Preferred stocks are stated in accordance with the guidance provided in SSAP No. 32R, *Preferred Stock*.

(5) Mortgage loans on real estate that are not in default are stated at the aggregate unpaid balance. Mortgage loans in default are stated at the lower of aggregate unpaid balance or market.

(6) Loan-backed bonds, CMO's and other structured securities are stated at amortized cost using the interest method including anticipated prepayments.

(7) The Company has no investments in subsidiary, controlled, or affiliated companies.

(8) The Company has ownership interest in joint ventures and limited partnerships. The Company carries these interests based on the underlying audited GAAP equity of the investee.

(9) Certain derivatives are valued in accordance with Iowa Administrative Code 191-Chapter 97; all others are valued in accordance with the NAIC Accounting Practices and Procedures Manual and the Purpose and Procedures Manual of the SVO.

(10) The Company has no premium deficiency calculation for Individual and Group, Accident and Health Contracts.

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimated and while management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liabilities are continually reviewed and any adjustments are reflected in the period determined.

(12) The Company has not modified its capitalization policy from the prior period.

(13) The Company does not have any pharmaceutical rebate receivables.

D. Going Concern

After evaluating the Company's ability to continue as a going concern, management was not aware of any conditions or events which raised substantial doubts concerning the Company's ability to continue as a going concern as of the filing of this statement.

2. Accounting Changes and Corrections of Errors

Beginning January 1, 2021, perpetual preferred stocks are now carried at fair value, not to exceed the current stated call price, in accordance with SSAP No. 32R. The impact of adopting this accounting change increased preferred stocks by $43,769,591 and increased surplus by $34,577,977, net of tax impact. This accounting change did not require retroactive application to prior periods.

During 2021, the Company recorded a correction of error related to the capturing of market value adjustments (MVA) in the Interest maintenance reserve (IMR) balance. The Company is required to adjust the IMR balance for any material MVA gains or losses, but did not do so in 2020. If the Company had recorded the MVA adjustment in 2020, it would have resulted in an increase to surplus of $4,181,728. The Summary of Operations in the Capital and Surplus section (Page 4, Line 53) contains a gain of $4,181,728 in 2021 to correct this error.

During 2021, the Company discovered an error in the classification of certain investments in the prior year. In the prior year, certain preferred stocks were incorrectly classified as bonds, resulting in an overstatement of $433,661,542 in line 1 on the Assets page and an offsetting understatement in line 2.1 of the Assets page. These preferred stocks were also reported as bonds instead of preferred stocks in the investment schedules in the prior year. The company has correctly reported these securities as preferred stocks in column 1 of the Assets page and correctly reported these securities in the investment schedules in this Annual Statement, but did not revise the prior year amounts reported in column 4 of the Assets page.

3. Business Combinations and Goodwill

A. Statutory Purchase Method

The Company was not subject to any business combinations in 2021.

B. Statutory Merger

The Company does not carry any goodwill resulting from a statutory merger.

C. Assumption Reinsurance

The Company does not have goodwill resulting from assumption reinsurance.

D. Impairment Loss

The Company did not recognize an impairment loss on the transactions described above.

E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

The Company does not carry any goodwill.

4. Discontinued Operations

The Company does not have any amounts related to Discontinued Operations.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The Company acquired no new commercial mortgage loans.

(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 mortgages was 65%.

	Current Year	Prior Year
(3) Taxes, assessments and any amounts advanced and not included in the mortgage loan total:	$	$

(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:

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$	$	$	$	$ 2,047,349,406	$ 14,694,618	$ 2,062,044,024
(b) 30-59 Days Past Due							
(c) 60-89 Days Past Due							
(d) 90-179 Days Past Due							
(e) 180+ Days Past Due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Interest Accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Interest Accrued							
4. Interest Reduced							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Number of Loans							
(c) Percent Reduced		%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$	$	$	$	$ 707,071,311	$ 14,694,618	$ 721,765,929
b. Prior Year							
1. Recorded Investment							
(a) Current	$	$	$	$	$ 2,310,215,085	$ 25,500,000	$ 2,335,715,085
(b) 30-59 Days Past Due							
(c) 60-89 Days Past Due							
(d) 90-179 Days Past Due							
(e) 180+ Days Past Due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Interest Accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Interest Accrued							
4. Interest Reduced							
(a) Recorded Investment	$	$	$	$	$	$	$
(b) Number of Loans							
(c) Percent Reduced		%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$	$	$	$	$ 857,865,070	$	$ 857,865,070

(5) Not applicable to the Company.

(6) Not applicable to the Company.

(7) Allowance for Credit Losses:

		Current Year	Prior Year
a.	Balance at beginning of period	$ 2,254,244	$ 370,446
b.	Additions charged to operations	$	$ 1,883,797
c.	Direct write-downs charged against the allowances	$ (2,240,156)	$
d.	Recoveries of amounts previously charged off	$	$
e.	Balance at end of period	$ 14,087	$ 2,254,244

(8) The Company did no have any mortgage loans derecognized as a result of foreclosure.

(9) The Company recognizes interest income on its impaired loans upon receipt.

B. Debt Restructuring

Not applicable to the Company.

C. Reverse Mortgages

Not applicable to the Company.

D. Loan-Backed Securities

(1) The Company obtains its prepayment assumptions on loan-backed securities from market observable sources and internal prepayment models.

(2)
The following table indicates the aggregate total of the other than temporary impairment that is recognized for loan-backed securities as of December 31, 2021.

		(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss		(3) Fair Value 1 - (2a + 2b)
			(2a) Interest	(2b) Non-interest	
OTTI recognized 1st Quarter					
a.	Intent to sell	$	$	$	$
b.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ 2,723,089	$ 16,542	$ 531,257	$ 2,175,290
c.	Total 1st Quarter	$ 2,723,089	$ 16,542	$ 531,257	$ 2,175,290
OTTI recognized 2nd Quarter					
d.	Intent to sell	$	$	$	$
e.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ 5,549,395	$	$ 1,374,799	$ 4,174,596
f.	Total 2nd Quarter	$ 5,549,395	$	$ 1,374,799	$ 4,174,596
OTTI recognized 3rd Quarter					
g.	Intent to sell	$	$	$	$
h.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ 18,619,092	$	$ 2,123,891	$ 16,495,201
i.	Total 3rd Quarter	$ 18,619,092	$	$ 2,123,891	$ 16,495,201
OTTI recognized 4th Quarter					
j.	Intent to sell	$	$	$	$
k.	Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	$ 29,075,838	$	$ 15,329,122	$ 13,746,716
l.	Total 4th Quarter	$ 29,075,838	$	$ 15,329,122	$ 13,746,716
m.	Annual Aggregate Total		$ 16,542	$ 19,359,069	

(3)
The following table summarizes the loan-backed securities with a recognized other than temporary impairment as of December 31, 2021.

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at time of OTTI	7 Date of Financial Statement Where Reported
BGH3LP-5T-3	2,723,089	2,175,291	547,798	2,175,291	2,175,292	03/31/2021
BGH3LP-5T-3	1,152,301	736,429	415,872	736,429	757,614	06/30/2021
BGH5C2-LS-3	4,397,094	3,438,167	958,927	3,438,167	3,438,167	06/30/2021
3137B7-N2-1	471,818	465,775	6,043	465,775	465,775	09/30/2021
3137BF-XU-0	2,460,522	2,441,306	19,216	2,441,306	2,448,736	09/30/2021
17321J-AJ-3	125,020	119,024	5,996	119,024	113,188	09/30/2021
12635X-AA-3	3,953,649	3,826,083	127,566	3,826,083	3,826,083	09/30/2021
36173M-AA-4	4,694,330	3,826,083	868,247	3,826,083	3,826,083	09/30/2021
36173M-AB-2	6,913,754	5,816,930	1,096,824	5,816,930	5,816,930	09/30/2021
BGH5C2-LS-3	3,438,168	2,409,309	1,028,859	2,409,309	2,409,309	12/31/2021
78711D-AA-5	25,637,670	11,337,407	14,300,263	11,337,407	13,228,444	12/31/2021
Total	XXX	XXX	$ 19,375,611	XXX	XXX	XXX

(4)

a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$ 6,413,203
2.	12 Months or Longer	$ 45,615,646

b. The aggregate related fair value of securities with unrealized losses:

1.	Less than 12 Months	$ 990,299,863
2.	12 Months or Longer	$ 1,558,826,409

(5) Loan-backed securities primarily consist of residential mortgage-backed securities ("RMBS"), commercial mortgage-backed securities ("CMBS") and other asset-backed securities ("ABS"). The unrealized losses on RMBS are concentrated in the non-agency sector and are primarily due to concerns regarding mortgage defaults on some specific exposures. These concerns result in some illiquidity in the market and spread widening on those securities that are being traded. The unrealized losses on CMBS are primarily attributable to illiquidity in that sector and concerns regarding the potential for future commercial mortgage defaults. The unrealized losses in ABS are primarily attributable to illiquidity in some sectors (primarily aircraft) and concerns regarding the potential for full recovery. The Company continues to review payment performance, delinquency rates, and credit enhancements within the security structures and monitored the credit ratings of all its loan-backed securities. The Company performs various stress tests on the cash flow projections for its loan-backed securities and in situations where it is determined the projected cash flows cannot support the contractual amounts due the Company, an other-than-temporary impairment is recognized. The Company did recognized other-than-temporary impairments during 2021 in situations where: (a) the projected cash flows indicated the Company would not receive all amounts contractually due from the loan-backed securities; or (b) the Company no longer has the intent and ability to hold the securities until recovery of its amortized cost.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

The Company recognizes the securities lending program as a repurchase agreement which is accounted for as a secured borrowing and is discussed under Note 5F.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) As part of its investment strategy, the Company enters into repurchase agreements to increase the Company's invest returns. The program generates incremental spread income while only marginally increasing the aggregate portfolio credit exposure. Company policy requires a minimum of 100% of the fail value of securities sold (less a haircut) under repurchase agreements to be maintained as collateral.

The program results in a marginal increase in credit and liquidity risks. The majority of the repurchase agreements are evergreen and allow the Company the option to extend the agreements on pre-arranged terms which mitigates prepayment exposure. The Company's asset portfolio is sufficiently liquid to be able to absorb situations where the maturity dates of the liability to return collateral is mismatched from the maturity of the invested asset. In addition, the Company's membership in the FHLB of Des Moines provides additional low cost

liquidity.

REPURCHASE TRANSACTION – CASH TAKER – OVERVIEW OF SECURED BORROWING TRANSACTIONS

(2) Type of Repo Trades Used

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Bilateral (YES/NO)	YES	YES	YES	YES
b. Tri-Party (YES/NO)	YES	YES	YES	YES

(3) Original (Flow) & Residual Maturity

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Open – No Maturity	2,791,075	2,791,075	2,791,075	
2. Overnight	250,000,000	167,367,000	125,000,000	125,000,000
3. 2 Days to 1 Week	250,000,000	167,367,000	125,000,000	220,000,000
4. > 1 Week to 1 Month	150,000,000	297,367,000	220,000,000	250,000,000
5. > 1 Month to 3 Months	227,367,000	343,867,000	70,000,000	140,000,000
6. > 3 Months to 1 Year	343,867,000	274,000,000	518,602,365	613,602,365
7. > 1 Year	1,875,603,365	1,898,970,364	1,950,470,364	1,935,500,365
b. Ending Balance				
1. Open – No Maturity	2,791,075	2,791,075		
2. Overnight				
3. 2 Days to 1 Week		40,000,000		
4. > 1 Week to 1 Month	145,000,000	116,500,000	220,000,000	120,000,000
5. > 1 Month to 3 Months	227,367,000			115,000,000
6. > 3 Months to 1 Year	161,500,000	274,000,000	518,602,365	219,000,000
7. > 1 Year	1,830,603,360	1,898,970,360	1,750,898,000	1,935,500,368

(4) Counterparty, Jurisdiction and Fair Value (FV)

Not applicable to the Company.

(5) Securities "Sold" Under Repo – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. BACV	XXX	XXX	XXX	2,298,407,953
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value	2,469,921,833	2,455,260,401	2,567,947,112	2,567,947,112
b. Ending Balance				
1. BACV	XXX	XXX	XXX	2,193,441,013
2. Nonadmitted – Subset of BACV	XXX	XXX	XXX	
3. Fair Value	2,428,910,838	2,455,260,401	2,567,947,112	2,446,875,373

(6) Securities Sold Under Repo – Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Bonds – BACV		857,780,859	258,311,780	
b. Bonds – FV		948,471,673	289,504,700	
c. LB & SS – BACV		1,077,348,373		
d. LB & SS – FV		1,208,899,000		
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p Total Assets – BACV		1,935,129,232	258,311,780	
q. Total Assets – FV		2,157,370,673	289,504,700	

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 NONADMITTED
a. Bonds – BACV				
b. Bonds – FV				
c. LB & SS – BACV				
d. LB & SS – FV				
e. Preferred Stock – BACV				
f. Preferred Stock – FV				
g. Common Stock				
h. Mortgage Loans – BACV				
i. Mortgage Loans – FV				
j. Real Estate – BACV				
k. Real Estate – FV				
l. Derivatives – BACV				
m. Derivatives – FV				
n. Other Invested Assets – BACV				
o. Other Invested Assets – FV				
p Total Assets – BACV				
q. Total Assets – FV				

p=a+c+e+g+h+j+l+n q=b+d+f+g+i+k+m+o

(7) Collateral Received – Secured Borrowing

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash	3,099,628,440	3,151,729,439	3,011,863,804	3,284,102,730
2. Securities (FV)				
b. Ending Balance				
1. Cash	2,367,261,435	2,332,261,435	2,489,500,365	2,389,500,368
2. Securities (FV)				

(8) Cash & Non-Cash Collateral Received – Secured Borrowing by NAIC Designation

ENDING BALANCE

	1 NONE	2 NAIC 1	3 NAIC 2	4 NAIC 3
a. Cash	2,389,500,368			
b. Bonds – FV				
c. LB & SS – FV				
d. Preferred Stock – FV				
e. Common Stock				
f. Mortgage Loans – FV				
g. Real Estate – FV				
h. Derivatives – FV				
i. Other Invested Assets – FV				
j. Total Collateral Assets – FV (Sum of a through i)	2,389,500,368			

ENDING BALANCE

	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 DOES NOT QUALIFY AS ADMITTED
a. Cash				
b. Bonds – FV				
c. LB & SS – FV				
d. Preferred Stock – FV				
e. Common Stock				
f. Mortgage Loans – FV				
g. Real Estate – FV				
h. Derivatives – FV				
i. Other Invested Assets – FV				
j. Total Collateral Assets – FV (Sum of a through i)				

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	FAIR VALUE
a. Overnight and Continuous	
b. 30 Days or Less	120,000,000
c. 31 to 90 Days	115,000,000
d. > 90 Days	2,154,500,368

(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	AMORTIZED COST	FAIR VALUE
a. 30 Days or Less		
b. 31 to 60 Days		
c. 61 to 90 Days		
d. 91 to 120 Days		
e. 121 to 180 Days		
f. 181 to 365 Days	233,914	233,914
g. 1 to 2 Years	13,878,613	14,051,435
h. 2 to 3 Years	6,777,017	6,901,949
i. > 3 Years	2,350,574,141	2,368,299,661

(11) Liability to Return Collateral – Secured Borrowing (Total)

	FIRST QUARTER	SECOND QUARTER	THIRD QUARTER	FOURTH QUARTER
a. Maximum Amount				
1. Cash (Collateral – All)	3,099,628,440	3,151,729,439	3,011,863,804	3,284,102,730
2. Securities Collateral (FV)				
b. Ending Balance				
1. Cash (Collateral – All)	2,367,261,435	2,332,261,435	2,489,500,365	2,389,500,368
2. Securities Collateral (FV)				

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable to the Company.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable to the Company.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable to the Company.

J. Real Estate

Not applicable to the Company.

K. Low-Income Housing Tax Credits (LIHTC)

Not applicable to the Company.

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
Restricted Asset Category	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)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$	$	$	$	$	$	$
b. Collateral held under security lending agreements							
c. Subject to repurchase agreements	2,193,441,013				2,193,441,013	2,029,510,498	163,930,515
d. Subject to reverse repurchase agreements							
e. Subject to dollar repurchase agreements							
f. Subject to dollar reverse repurchase agreements							
g. Placed under option contracts							
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock							
i. FHLB capital stock	71,054,300				71,054,300	71,054,300	
j. On deposit with states	1,148,027				1,148,027	1,153,081	(5,054)
k. On deposit with other regulatory bodies							
l. Pledged as collateral to FHLB (including assets backing funding agreements)	2,214,150,541				2,214,150,541	2,096,027,204	118,123,337
m. Pledged as collateral not captured in other categories	45,114,729				45,114,729	37,248,095	7,866,634
n. Other restricted assets							
o. Total Restricted Assets	$ 4,524,908,610	$	$	$	$ 4,524,908,610	$ 4,234,993,178	$ 289,915,432

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

	Current Year			
	8	9	Percentage	
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual				

Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	11 Admitted Restricted to Total Admitted Assets (d)
obligation for which liability is not shown	$	$	%	%
b. Collateral held under security lending agreements				
c. Subject to repurchase agreements		2,193,441,013	6.2	6.2
d. Subject to reverse repurchase agreements				
e. Subject to dollar repurchase agreements				
f. Subject to dollar reverse repurchase agreements				
g. Placed under option contracts				
h. Letter stock or securities restricted as to sale – excluding FHLB capital stock				
i. FHLB capital stock		71,054,300	0.2	0.2
j. On deposit with states		1,148,027	0.0	0.0
k. On deposit with other regulatory bodies				
l. Pledged as collateral to FHLB (including assets backing funding agreements)		2,214,150,541	6.3	6.3
m. Pledged as collateral not captured in other categories		45,114,729	0.1	0.1
n. Other restricted assets				
o. Total Restricted Assets	$	$ 4,524,908,610	12.8 %	12.8 %

(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)

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Dynamic Hedge Collateral	$ 45,114,729	$	$	$	$ 45,114,729	$ 37,248,095	$ 7,866,634	$ 45,114,729	0.1 %	0.1 %
Total (c)	$ 45,114,729	$	$	$	$ 45,114,729	$ 37,248,095	$ 7,866,634	$ 45,114,729	0.1 %	0.1 %

(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) Not applicable to the Company.

(4) Not applicable to the Company.

M. Working Capital Finance Investments

Not applicable to the Company.

N. Offsetting and Netting of Assets and Liabilities

Not applicable to the Company.

O. 5GI Securities

Investment	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
	Current Year	Prior Year	Current Year	Prior Year	Current Year	Prior Year
(1) Bonds – AC (2) LB&SS – AC (3) Preferred Stock – AC (4) Preferred Stock – FV	19	22	$ 55,613,237	$ 83,669,759	$ 54,398,336	$ 84,400,364
(5) Total (1+2+3+4)	19	22	$ 55,613,237	$ 83,669,759	$ 54,398,336	$ 84,400,364

AC – Amortized Cost FV – Fair Value

P. Short Sales

Not applicable to the Company.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	50	
(2) Aggregate Amount of Investment Income	41,006,674	

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

Not applicable to the Company.

6. Joint Ventures, Partnerships and Limited Liability Companies

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

B. The Company did not recognize any impairment write down for its investments in Joint Ventures, Partnerships, and Limited Liability Companies during the statement periods.

7. Investment Income

There was no due and accrued income excluded from investment income in 2021.

8. Derivative Instruments

A. Derivatives under *SSAP No. 86 – Derivatives*

(1) The Company utilizes interest rate swaps, interest rate floors, and foreign currency forwards to manage various exposures applicable to its investments and to better match the characteristics of the Company's liabilities. The Company generally limits its selection of counterparties that are obligated under these derivative contracts to those within an "A" rating or above. Entering into such agreements from financial institutions with long-standing performance records minimizes the credit risk. The amounts of such exposure are essentially the net replacement cost or market value for such agreements with each counterparty, as well as any interest due to/from the Company from the last interest payment period less any collateral posted by the financial institution. At December 31, 2021, the exposure for interest rate swaps, interest rate floors and foreign currency forwards was $2,594,552.

The Company utilizes over-the-counter index options to hedge against certain indexed liabilities. The Company generally limits its selection of counterparties that are obligated under these derivative contracts to those within an "A" rating or above. Purchasing such agreements from financial institutions with long-standing performance records minimizes the risk. At December 31, 2021, the financial options exposure was $329,404,809.

The Company utilizes exchange trade index futures to hedge against certain index liabilities. The futures contracts are adjusted to market values each day, which mark-to-market is

settled in cash daily through the Company's variation margin accounts maintained with the counterparty. The Company generally limits its selection of counterparties that are obligated under these derivative contracts to those within an "A" credit rating or above. Purchasing such agreements from financial institutions with long standing performance records minimizes the risk. At December 31, 2021, the financial futures exposure was $31,684,148.

(2) The Company uses derivative instruments for hedging purposes, although not all quality for hedge accounting. The change in fair value of derivatives that do not qualify for hedge accounting is reported as a component of unrealized gain or loss for the period. These derivative instruments are detailed in Schedule DB, Part A.

(3) The Company recognizes income (expense) on interest rate swaps, interest rate floors, and foreign currency forwards through investment income.

The Company carries financial options at amortized cost and recognizes any payout at expiration as income.

The Company recognizes the daily change in variation margin on financial futures as income.

(4) The Company did not have any derivative contracts with financing premiums.

(5) There were no gains or losses recognized in unrealized gains or losses during the reporting period representing the component of any derivative instrument's gain or loss excluded from the assessment of hedge effectiveness.

(6) There were no net gains or losses recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting.

(7) There are no swaps, floors, forwards, financial options or financial futures accounted for as cash flow hedges of a forecasted transaction.

(8)

The Company did not have any derivative contracts with premium costs or financing premiums.

a.

	Fiscal Year	Derivative Premium Payments Due
1.	2022	$
2.	2023	
3.	2024	
4.	2025	
5.	Thereafter	
6.	Total Future Settled Premiums	$

B. Derivatives under *SSAP No. 108 – Derivatives Hedging Variable Annuity Guarantees*

Not applicable to the Company.

9. Income Taxes

A. The components of the net deferred tax asset/(liability) at December 31 are as follows:

1.

		12/31/2021		
		(1) Ordinary	(2) Capital	(3) (Col 1+2) Total
(a)	Gross Deferred Tax Assets	$ 313,564,275	$ 23,368,869	$ 336,933,144
(b)	Statutory Valuation Allowance Adjustments	$	$	$
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 313,564,275	$ 23,368,869	$ 336,933,144
(d)	Deferred Tax Assets Nonadmitted	$ 65,288,322	$	$ 65,288,322
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	$ 248,275,953	$ 23,368,869	$ 271,644,822
(f)	Deferred Tax Liabilities	$ 86,853,470	$	$ 86,853,470
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 161,422,483	$ 23,368,869	$ 184,791,352

		12/31/2020		
		(4) Ordinary	(5) Capital	(6) (Col 4+5) Total
(a)	Gross Deferred Tax Assets	$ 285,489,693	$ 42,668,114	$ 328,157,807
(b)	Statutory Valuation Allowance Adjustments	$	$	$
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 285,489,693	$ 42,668,114	$ 328,157,807
(d)	Deferred Tax Assets Nonadmitted	$ 61,076,510	$	$ 61,076,510
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	$ 224,413,183	$ 42,668,114	$ 267,081,297
(f)	Deferred Tax Liabilities	$ 89,299,985	$	$ 89,299,985
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 135,113,198	$ 42,668,114	$ 177,781,312

		Change		
		(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a)	Gross Deferred Tax Assets	$ 28,074,582	$ (19,299,245)	$ 8,775,337
(b)	Statutory Valuation Allowance Adjustments	$	$	$
(c)	Adjusted Gross Deferred Tax Assets (1a - 1b)	$ 28,074,582	$ (19,299,245)	$ 8,775,337
(d)	Deferred Tax Assets Nonadmitted	$ 4,211,812	$	$ 4,211,812
(e)	Subtotal Net Admitted Deferred Tax Asset (1c -1d)	$ 23,862,770	$ (19,299,245)	$ 4,563,525
(f)	Deferred Tax Liabilities	$ (2,446,515)	$	$ (2,446,515)
(g)	Net Admitted Deferred Tax Asset/(Net Deferred Tax Liability) (1e - 1f)	$ 26,309,285	$ (19,299,245)	$ 7,010,040

2.

		12/31/2021		
		(1) Ordinary	(2) Capital	(3) (Col 1+2) Total
	Admission Calculation Components SSAP No. 101			
(a)	Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.	$	$	$
(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)	$ 161,422,484	$ 23,368,867	$ 184,791,351
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 161,422,484	$ 23,368,867	$ 184,791,351
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 261,919,943
(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.	$ 86,853,470	$	$ 86,853,470
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 248,275,954	$ 23,368,867	$ 271,644,821

		12/31/2020		
		(4) Ordinary	(5) Capital	(6) (Col 4+5) Total
(a)	Federal Income Taxes Paid In Prior Years Recoverable Through Loss	$	$	$

	Carrybacks.			
(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)	$ 135,113,198	$ 42,668,113	$ 177,781,311
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 135,113,198	$ 42,668,113	$ 177,781,311
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 211,035,121
(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.	$ 89,299,985	$	$ 89,299,985
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 224,413,183	$ 42,668,113	$ 267,081,296

		Change		
		(7)	(8)	(9)
		(Col 1-4) Ordinary	(Col 2-5) Capital	(Col 7+8) Total
(a)	Federal Income Taxes Paid In Prior Years Recoverable Through Loss Carrybacks.	$	$	$
(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)	$ 26,309,286	$ (19,299,246)	$ 7,010,040
	1. Adjusted Gross Deferred Tax Assets Expected to be Realized Following the Balance Sheet Date.	$ 26,309,286	$ (19,299,246)	$ 7,010,040
	2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold.	XXX	XXX	$ 50,884,822
(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.	$ (2,446,515)	$	$ (2,446,515)
(d)	Deferred Tax Assets Admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 23,862,771	$ (19,299,246)	$ 4,563,525

3.

		2021	2020
(a)	Ratio Percentage Used To Determine Recovery Period And Threshold Limitation Amount.	624.000	557.000
(b)	Amount Of Adjusted Capital And Surplus Used To Determine Recovery Period And Threshold Limitation In 2(b)2 Above.	$ 1,746,132.956	$ 1,406,900.804

4.

		12/31/2021	
		(1)	(2)
		Ordinary	Capital
	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.		
	1. Adjusted Gross DTAs Amount From Note 9A1(c)	313,564,275	23,368,869
	2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	0.1	6.9
	3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	248,275,953	23,368,869
	4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	0.2	12.6

		12/31/2020	
		(3)	(4)
		Ordinary	Capital
(a)	Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
	1. Adjusted Gross DTAs Amount From Note 9A1(c)	285,489,693	42,668,114
	2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	0.2	10.8
	3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	224,413,183	42,668,114
	4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	0.3	20.0

		Change	
		(5)	(6)
		(Col 1-3) Ordinary	(Col 2-4) Capital
(a)	Determination Of Adjusted Gross Deferred Tax Assets And Net Admitted Deferred Tax Assets, By Tax Character As A Percentage.		
	1. Adjusted Gross DTAs Amount From Note 9A1(c)	28,074,582	(19,299,245)
	2. Percentage Of Adjusted Gross DTAs By Tax Character Attributable To The Impact Of Tax Planning Strategies	(0.1)	(3.9)
	3. Net Admitted Adjusted Gross DTAs Amount From Note 9A1(e)	23,862,770	(19,299,245)
	4. Percentage Of Net Admitted Adjusted Gross DTAs By Tax Character Admitted Because Of The Impact Of Tax Planning Strategies	(0.1)	(7.4)

(b)	Does the Company's tax-planning strategies include the use of reinsurance?	Yes	No	X

B. Regarding Deferred Tax Liabilities That Are Not Recognized

(1) Not applicable to the Company.

C. Current income taxes incurred consist of the following major components

		(1)	(2)	(3)
		12/31/2021	12/31/2020	(Col 1-2) Change
1.	Current Income Tax			
(a)	Federal	$ 51,805,855	$ 9,464,456	$ 42,341,399
(b)	Foreign	$	$	$
(c)	Subtotal	$ 51,805,855	$ 9,464,456	$ 42,341,399
(d)	Federal income tax on net capital gains	$ 24,657,322	$ (2,873,942)	$ 27,531,264
(e)	Utilization of capital loss carry-forwards	$	$	$
(f)	Other	$ (6,571,748)	$	$ (6,571,748)
(g)	Federal and foreign income taxes incurred	$ 69,891,429	$ 6,590,514	$ 63,300,915
2.	Deferred Tax Assets:			
(a)	Ordinary			
(1)	Discounting of unpaid losses	$	$	$
(2)	Unearned premium reserve	$	$	$
(3)	Policyholder reserves	$ 192,639,099	$ 179,763,121	$ 12,875,978
(4)	Investments	$ 1,438,512	$ 1,785,457	$ (346,945)
(5)	Deferred acquisition costs	$ 109,780,924	$ 96,888,805	$ 12,892,119
(6)	Policyholder dividends accrual	$	$	$
(7)	Fixed assets	$ 50,337	$ 80,886	$ (30,549)
(8)	Compensation and benefits accrual	$ 5,700,604	$ 2,457,035	$ 3,243,569

	(9)	Pension accrual	$ 694,140	$ 1,233,195	$ (539,055)
	(10)	Receivables - nonadmitted	$ 690,653	$ 716,311	$ (25,658)
	(11)	Net operating loss carry-forward	$	$	$
	(12)	Tax credit carry-forward	$	$	$
	(13)	Other (including items <5% of total ordinary tax assets)	$ 2,570,006	$ 2,564,883	$ 5,123
	(99)	Subtotal	$ 313,564,275	$ 285,489,693	$ 28,074,582
(b)		Statutory valuation allowance adjustment	$	$	$
(c)		Nonadmitted	$ 65,288,322	$ 61,076,510	$ 4,211,812
(d)		Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 248,275,953	$ 224,413,183	$ 23,862,770
(e)		Capital:			
	(1)	Investments	$ 23,368,869	$ 27,813,688	$ (4,444,819)
	(2)	Net capital loss carry-forward	$	$ 14,854,425	$ (14,854,425)
	(3)	Real estate	$	$	$
	(4)	Other (including items <5% of total capital tax assets)	$	$	$
	(99)	Subtotal	$ 23,368,869	$ 42,668,113	$ (19,299,244)
(f)		Statutory valuation allowance adjustment	$	$	$
(g)		Nonadmitted	$	$	$
(h)		Admitted capital deferred tax assets (2e99 - 2f - 2g)	$ 23,368,869	$ 42,668,113	$ (19,299,244)
(i)		Admitted deferred tax assets (2d + 2h)	$ 271,644,822	$ 267,081,296	$ 4,563,526
3.		Deferred Tax Liabilities:			
(a)		Ordinary			
	(1)	Investments	$ 30,849,364	$ 28,896,916	$ 1,952,448
	(2)	Fixed assets	$	$	$
	(3)	Deferred and uncollected premium	$ 19,932,632	$ 15,214,726	$ 4,717,906
	(4)	Policyholder reserves	$ 36,071,475	$ 45,188,343	$ (9,116,868)
	(5)	Other (including items<5% of total ordinary tax liabilities)	$	$	$
	(99)	Subtotal	$ 86,853,471	$ 89,299,985	$ (2,446,514)
(b)		Capital:			
	(1)	Investments	$	$	$
	(2)	Real estate	$	$	$
	(3)	Other (including items <5% of total capital tax liabilities)	$	$	$
	(99)	Subtotal	$	$	$
(c)		Deferred tax liabilities (3a99 + 3b99)	$ 86,853,471	$ 89,299,985	$ (2,446,514)
4.		Net deferred tax assets/liabilities (2i - 3c)	$ 184,791,351	$ 177,781,311	$ 7,010,040

D. The provision for federal and foreign income taxes incurred is different from that which would be obtained by applying the statutory Federal Income tax rate to income before income taxes. The significant items causing this difference are as follows:

	12/31/2021	Effective Tax Rate
Provision computed at statutory rate	97,037,156	21.0%
IMR amortization	(1,829,074)	-0.4%
Tax exempt income	(8,975,037)	-1.9%
Tax credits	(25,044,008)	-5.4%
Change in nonadmitted assets	(3,345,256)	-0.7%
Other	(11,015,285)	-2.5%
Total	46,828,496	10.1%
Federal and Foreign income tax incurred	69,891,429	15.1%
Change in net deferred income taxes, including cumulative effect	(23,062,933)	-5.0%
Total statutory income taxes	46,828,496	10.1%

E. Operating Loss and Tax Credit Carry-forwards and Protective Tax Deposits

(1) At December 31, 2021, the Company did not have any unused operating loss or tax credit carry-forwards available to offset against future taxable income.

(2) The following are income taxes on capital gains incurred in the current and prior years that will be available for recoupment in the event of a future capital loss:

Year	Amount
2021	$18,796,190
2020	$0
2019	$0

(3) The Company did not have any protective tax deposits under Section 6603 of the Internal Revenue Code.

F. Consolidated Federal Income Tax Return

(1) The Company's Federal Income Tax return is not consolidated with any other entity for the current year.

(2) Not applicable to the Company.

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)

The Company has no outstanding liabilities related to the repatriation transition tax.

I. Alternative Minimum Tax Credit

		Amount
(1)	Gross AMT Credit Recognized as:	
	a. Current year recoverable	$
	b. Deferred tax asset (DTA)	$
(2)	Beginning Balance of AMT Credit Carryforward	$
(3)	Amounts Recovered	$
(4)	Adjustments	$
(5)	Ending Balance of AMT Credit Carryforward (5=2-3-4)	$
(6)	Reduction for Sequestration	$
(7)	Nonadmitted by Reporting Entity	$
(8)	Reporting Entity Ending Balance (8=5-6-7)	$

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. The Company is a wholly owned subsidiary of Sammons Financial Group, Inc. ("SFG"), which is a wholly owned subsidiary of Sammons Enterprises, Inc. ("SEI"). SEI holds an indirect interest in Guggenheim Partners Investment Management Inc. ("GPIM").

B. The Company did not pay any dividends to the parent company, SFG during the period ended December 31, 2021. In April 2021, SFG made a loan to the Company in the amount of $146,202,800. The loan had an interest rate of 1.90% per annum, matured on December 19, 2021 and could be prepaid at anytime. The loan was repaid in full by September 30, 2021. The company paid interest of $1,087,244 during the year ended December 31, 2021.

C. Transactions with related party who are not reported on Schedule Y

The Company does not have any transactions with related parties who are not reported on Schedule Y.

D. Amounts due/to from related parties at December 31, 2021 are presented on Page 2, Line 23 and Page 3, Life 24.04 of this statement. The terms of the settlement require that these amounts be settled within 90 days.

E. The following describes the management or service contracts and all cost sharing arrangements involving the Company or any affiliated insurer with any affiliate during 2021.

(1) The Company has a service agreement with its ultimate parent SEI, to which another affiliate is a party, and also with its affiliate, Midland National Life Insurance Company. Under the terms of the agreements, SEI and Midland National Life Insurance Company provide the Company with general management, investment management and administrative services which include actuarial, accounting, data processing, facilities management, legal and other services as may be required.

(2) The Company received investment management services from Guggenheim Partners Investment Management, in return for which the Company paid a fee.

(3) The Company received services from Guggenheim Commercial Real Estate Finance, LLC in return for which the Company pays a fee.

F. The Company is not a party to any guarantee or undertaking for the benefit of an affiliate, which results in a material contingent exposure of the Company or any affiliated insurer's assets or liabilities.

G. The Company's outstanding shares are 100% owned by SFG, which is in turn 100% owned by Consolidated Investment Services, Inc., which is in turn 100% owned by SEI, which is in turn 100% owned by Sammons Enterprises, Inc. ESOP. More detailed information concerning the domiciliary of the above corporations and other affiliated corporations of the Company are reflected on the organizational chart of Schedule Y - Part 1 of this statement.

H. The Company does not own shares, either directly or indirectly via a downstream subsidiary, controlled or affiliated company, of an upstream intermediate or ultimate parent.

I. The Company does not hold a Subsidiary, Controlled or Affiliated Company that exceeds 10% of admitted assets of the insurer.

J. The Company did not recognize an impairment write-down for investment in Subsidiary, Controlled, or Affiliated Companies in 2021.

K. The Company has no investment in a foreign subsidiary.

L. The Company does not hold and investments in a downstream non-insurance holding company.

M. All SCA Investments

The Company has no SCA investments as of December 31, 2021.

N. Investment in Insurance SCAs

The Company has no investment in Insurance SCAs as of December 31, 2021.

O. SCA or SSAP No. 48 Entity Loss Tracking

The Company does not have any losses in an SCA or SSAP No. 48 entity as of December 31, 2021.

11. Debt

A. The Company has no capital note obligations, no outstanding liabilities for borrowed money, and no reverse repurchase agreements.

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank (FHLB) of Des Moines. The Company has outstanding borrowings; however, it is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money. The Company has determined the actual/estimated maximum borrowing capacity as $1,895,283,460. The Company calculated this amount in accordance with limitations in the FHLB capital plan (e.g., current FHLB capital stock, limitations in the FHLB capital plan, current and potential acquisitions of FHLB capital stock, etc.)

(2) FHLB Capital Stock

The tables below indicate the amount of FHLB of Des Moines stock purchased, collateral pledged, assets and liabilities related to the agreement with FHLB of Des Moines.

a. Aggregate Totals

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Current Year			
(a)	Membership Stock – Class A	10,000,000	10,000,000	
(b)	Membership Stock – Class B			
(c)	Activity Stock	61,054,300	61,054,300	
(d)	Excess Stock			
(e)	Aggregate Total (a+b+c+d)	71,054,300	71,054,300	
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	1,895,283,460	XXX	XXX

		1 Total 2+3	2 General Account	3 Separate Accounts
2.	Prior Year-end			
(a)	Membership Stock – Class A	10,000,000	10,000,000	
(b)	Membership Stock – Class B			
(c)	Activity Stock	61,054,300	61,054,300	
(d)	Excess Stock			
(e)	Aggregate Total (a+b+c+d)	71,054,300	71,054,300	
(f)	Actual or estimated Borrowing Capacity as Determined by the Insurer	1,882,104,659	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 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	10,000,000	10,000,000				
2. Class B						

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)

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

		1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1.	Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	2,393,091,933	2,214,150,541	1,526,357,000
2.	Current Year General Account Total Collateral Pledged	2,393,091,933	2,214,150,541	1,526,357,000
3.	Current Year Separate Accounts Total Collateral Pledged			
4.	Prior Year-end Total General and Separate Accounts Total Collateral Pledged	2,405,412,681	2,096,027,204	1,526,357,000

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 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1.	Current Year Total General and Separate Accounts Maximum Collateral			

	Pledged (Lines 2+3)	2,393,091,933	2,215,689,279	1,526,357,000
2.	Current Year General Account Maximum Collateral Pledged	2,393,091,933	2,215,689,279	1,526,357,000
3.	Current Year Separate Accounts Maximum Collateral Pledged			
4.	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	2,470,180,486	2,241,167,807	1,526,357,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year

		1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a)	Debt				XXX
(b)	Funding Agreements				
(c)	Other	1,526,357,000	1,526,357,000		XXX
(d)	Aggregate Total (a+b+c)	1,526,357,000	1,526,357,000		

2. Prior Year-end

		1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a)	Debt				XXX
(b)	Funding Agreements				
(c)	Other	1,526,357,000	1,526,357,000		XXX
(d)	Aggregate Total (a+b+c)	1,526,357,000	1,526,357,000		

b. Maximum Amount during Reporting Period (Current Year)

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Debt			
2.	Funding Agreements			
3.	Other	1,526,357,000	1,526,357,000	
4.	Aggregate Total (Lines 1+2+3)	1,526,357,000	1,526,357,000	

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

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

A. Defined Benefit Plan

Not applicable to the Company.

B. Not applicable to the Company.

C. Not applicable to the Company.

D. Not applicable to the Company.

E. Defined Contribution Plans

The Company has an agent's non-qualified deferred compensation plan. Since the plan is provided for the benefit of independent contractors, the plan is not a tax-qualified plan under the Internal Revenue Code and is not subject to ERISA. Under the terms of the plan, agents eligible to participate in the play may elect to defer receipt of certain first year commissions that would otherwise be payable to the agent. A separate account is established for each agent participating in the plan to which all deferrals of the agent are credited. Agents eligible to participate in the plan may elect to have deferred commissions invested in certain mutual fund investments made available by the plan. The plan is an unfunded plan, but the Company has established a trust for the purpose of facilitating payments under the plan. The assets of the trust are assets of the Company and are subject to the claims and creditors of the Company as provided in the trust agreements. No agent or beneficiary of an agent has any beneficial ownership or preferred claim on the assets of the trust. The trust is intended to assist the Company in meeting the obligations under the plan and substantially conforms to the terms of the model trust described in the Internal Revenue Service Revenue Procedure 92-64 or any successor model trust. The fair value of the plan's assets as of December 31, 2021 and 2020 was $4,219,778 and $4,072,696, respectively.

F. Multiemployer Plans

Not applicable to the Company.

G. Consolidated/Holding Company Plans

Not applicable to the Company.

H. Postemployment Benefits and Compensated Absences

Not applicable to the Company.

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17)

Not applicable to the Company.

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

A. The Company has 2,500,000 shares authorized, issued, and outstanding.

B. The Company has no preferred stock outstanding.

C. Without prior approval of its domiciliary commissioner, dividends to shareholders are limited by the laws of the Company's state of incorporation, Iowa, to an amount that is based on restrictions relating to statutory surplus.

D. The Company did not pay ordinary dividends during 2021.

E. Within the limitations of (C) above, there are no restrictions placed on the portion of the Company's profits that may be paid as ordinary dividends to its stockholders.

F. The unassigned surplus of $945,933,175 is unrestricted and held for the benefit or obligation of the Company's stockholders.

G. The Company has no unpaid advances to surplus.

H. The Company holds no stock, including stock of affiliated companies, for special purposes such as conversion of preferred stock and employee stock options.

I. The Company has no special surplus funds.

J. The portion of unassigned funds (surplus) represented or reduced by cumulative unrealized gains and losses is $ 56,386,107

K. The Company issued the following surplus debentures or similar obligations:

1 Item Number	2 Date Issued	3 Interest Rate	4 Original Issue Amount of Note	5 Is Surplus Note Holder a Related Party (Y/N)	6 Carrying Value of Note Prior Year	7 Carrying Value of Note Current Year *	8 Unapproved Interest And/Or Principal
0001	10/28/2013	7.500	55,000,000	YES	55,000,000	55,000,000	
0002	12/30/2014	7.000	100,000,000	YES	100,000,000	100,000,000	
0003	06/30/2017	6.000	200,000,000	YES	200,000,000	200,000,000	
Total	XXX	XXX	$ 355,000,000	XXX	$ 355,000,000	$ 355,000,000	$

* Total should agree with Page 3, Line 32.

1 Item Number	9 Current Year Interest Expense Recognized	10 Life-To-Date Interest Expense Recognized	11 Current Year Interest Offset Percentage (not including amounts paid to 3rd party liquidity provider).	12 Current Year Principal Paid	13 Life-To-Date Principal Paid	14 Date of Maturity
0001	4,125,000	32,864,000				10/31/2043
0002	7,000,000	49,000,000				12/30/2044
0003	12,000,000	54,049,315				12/31/2047
Total	$ 23,125,000	$ 135,913,315	XXX	$	$	XXX

1 Item Number	15 Are Surplus Note payments contractually linked? (Y/N)	16 Surplus Note payments subject to administrative offsetting provisions? (Y/N)	17 Were Surplus Note proceeds used to purchase an asset directly from the holder of the surplus note? (Y/N)	18 Is Asset Issuer a Related Party (Y/N)	19 Type of Assets Received Upon Issuance
0001	NO	NO	NO	NO	
0002	NO	NO	NO	NO	
0003	NO	NO	NO	NO	
Total	XXX	XXX	XXX	XXX	XXX

1 Item Number	20 Principal Amount of Assets Received Upon Issuance	21 Book/Adjusted Carry Value of Assets	22 Is Liquidity Source a Related Party to the Surplus Note Issuer? (Y/N)
0001			NO
0002			NO
0003			NO
Total			XXX

L. The Company has never been involved in quasi-reorganization.

M. The Company has never been involved in quasi-reorganization.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

At the statement date, the Company had outstanding capital commitments to limited partnerships of $433,110,148, which is a $10,558,511 decrease in capital commitments to limited partnerships from the prior year end.

B. Assessments

Not applicable to the Company.

C. Gain Contingencies

Not applicable to the Company.

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

The Company is a defendant in various lawsuits related to the normal conduct of its insurance business, including certain claims asserted as class actions purporting to represent a group of similarly situated individuals. Litigation is subject to many uncertainties and the outcome of individual litigated matters is not predicable with assurance. However, in light of established reserves and existing insurance, it is the opinion of management that the ultimate resolution of such litigation will not have a material adverse effect on the Company's financial position.

E. Joint and Several Liabilities

Not applicable to the Company.

F. All Other Contingencies

Not applicable to the Company.

15. Leases

A. Lessee Operating Lease

(1) The Company leases office equipment under various non-cancelable lease agreements that expire through February 2032. Rental expense for 2021 and 2020 was approximately $1,373,182 and $1,260,980, respectively.

(2) a. At December 31, the minimum aggregate rental commitments are as follows:

	Year Ending December 31	Operating Leases
1.	2022	$ 293,507
2.	2023	$ 328,194
3.	2024	$ 336,399
4.	2025	$ 344,808
5.	2026	$ 353,429
6.	Total	$ 3,560,517

(3) The Company is not involved in any material sale-leaseback transactions.

B. Leasing is not part of the Company's business activities.

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk

The Company does not have any financial instruments with off-balance sheet risk.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

Not applicable to the Company.

B. Transfer and Servicing of Financial Assets

The Company had a security lending liability of $2,389,500,368 as of December 31, 2021.

C. Wash Sales

Not applicable to the Company.

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

The Company does not administer an uninsured accident and health plan or a partially uninsured plan.

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

The Company had no direct premiums written through a managing general agent or third party administrator.

20. Fair Value Measurements

A. The assets and liabilities measured and reported at fair value for the Company as of December 31, 2021 are as follows:

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Preferred stocks	$	$ 678,525,815	$	$	$ 678,525,815
Common stocks - unaffiliated	$ 212,990,893	$ 71,054,300	$ 2,704,391	$	$ 286,749,584
Derivatives - interest rate contracts	$	$ 2,311,729	$	$	$ 2,311,729
Derivatives - foreign exchange contracts	$	$ 282,823	$	$	$ 282,823
Derivatives - futures	$ 31,684,148	$	$	$	$ 31,684,148
Total assets at fair value/NAV	$ 244,675,041	$ 752,174,667	$ 2,704,391	$	$ 999,554,099
b. Liabilities at fair value					
Derivatives - foreign exchange contracts	$	$ 1,057,825	$	$	$ 1,057,825
Total liabilities at fair value	$	$ 1,057,825	$	$	$ 1,057,825

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

Description	Beginning Balance at 01/01/2021	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:										
Bonds - industrial & misc	1,403,093		1,369,989					33,104		
Common stocks - unaffiliated	6,599,397	3,132,713		1,295,310	(4,481,283)	178,109		4,019,794		2,704,391
Total Assets	8,002,429	3,132,713	1,369,989	1,295,310	(4,481,283)	178,109		4,052,898		2,704,391

(3) The reporting entity's policy is to recognize transfers between levels at the end of the reporting period.

(4) Fair value for fixed maturity securities, preferred stocks, and common stocks is obtained primarily from independent pricing sources, SVO, vendor, broker quotes and fair value/cash flow models. Fair value is based on SVO price or quoted market prices, where available. For fixed maturities not actively traded, fair value is estimated using values obtained from independent pricing services or broker quotes. In some cases, such as private placements and certain mortgage back securities, fair value is estimated by discounting expected future cash flows using a current market rate applicable to the yield, credit quality and maturity of the investments. The fail value of equity securities is based on quoted market prices, where available, and for those equity securities not actively traded, fair values are obtained from independent pricing services or from internal fair value/cash flow models.

Fair value for interest rate swaps, credit default swaps, interest rate floors and other derivatives is based on exchange prices, broker quoted prices or fair values provided by the counterparties. Variation margin accounts, consisting of cash balances applicable to open futures contracts, held by counterparties are reported at the cash balances, which is equal to fair value.

B. Not applicable to the Company.

C.

The Company is able to obtain a fair value for the following assets:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 30,609,531,148	$ 28,320,072,961	$	$ 27,260,461,821	$ 3,349,069,328	$	$
Preferred stocks	$ 1,080,215,709	$ 1,064,428,721	$	$ 1,080,215,709	$	$	$
Common stocks	$ 286,749,585	$ 286,749,585	$ 212,990,890	$ 71,054,300	$ 2,704,395	$	$
Mortgage loans	$ 2,079,493,577	$ 2,062,029,941	$	$ 2,079,493,577	$	$	$
Cash and short terms	$ 680,479,977	$ 680,465,795	$ 624,404,408	$ 56,075,568	$	$	$
Contract loans	$ 119,542,835	$ 119,542,835	$	$ 119,542,835	$	$	$
Derivative instruments	$ 1,086,659,656	$ 351,574,495	$ 31,684,148	$ 1,054,975,508	$	$	$
Other Invested Assets	$ 921,194,591	$ 827,388,943	$	$ 576,514,383	$ 344,680,209	$	$ 24,655,146
Liabilities for future policy benefits (b)	$ 287,506,535	$ 281,228,964	$	$	$ 287,506,535	$	$
Repurchase agreements, other borrowings and collateral on derivative instruments	$ 4,195,757,825	$ 4,198,873,483	$ 243,229,602	$ 3,952,528,223	$	$	$
Derivative instruments	$ 370,639,479	$ 108,806,151	$	$ 370,639,479	$	$	$

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other invested assets	$ 24,655,146			(a) This represents the remaining amortized amount of Tax Credits and a defeased commercial mortgage as of 12/31/2021. There is no fair value available as an active

E. Not applicable to the Company.

21. Other Items

A. Unusual or Infrequent Items

Not applicable to the Company.

B. Troubled Debt Restructuring: Debtors

Not applicable to the Company.

C. Other Disclosures

Not applicable to the Company.

D. Business Interruption Insurance Recoveries

Not applicable to the Company.

E. State Transferable and Non-transferable Tax Credits

Not applicable to the Company.

F. Subprime-Mortgage-Related Risk Exposure

(1) A subprime mortgage is defined as a mortgage with one or more of the following attributes: weak credit score, high debt-to-income ration, high loan-to-value ration or undocumented income. During 2008 and early 2009, the deterioration in the subprime mortgage market had an adverse impact on the overall credit markets, particularly related to the fair values of collateralized mortgage obligations (CMO's) and other asset-backed securities. Conditions improved in 2009 and 2010. At December 31, 2021 the Company's securities with subprime exposure are rated as investment grade. The Company's direct exposure to subprime lending is through CMO's and other asset-backed securities. The unrealized gain to subprime exposure is $458,391 resulting from changes in asset values. The Company does not have any subprime losses resulting from receiving less cash than anticipated or due to sale of assets to meet future cash flow requirements. The Company is exposed to credit risk associated with the subprime lending market and continues to monitor these investments in connection with the Company's other-than-temporary impairment policy.

(2) The Company did not have any direct exposure through investments in subprime mortgage loans.

(3) Direct exposure through other investments.

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	7,126,107	7,840,021	8,298,412	
b. Commercial mortgage-backed securities				

c.	Collateralized debt obligations				
d.	Structured securities				
e.	Equity investment in SCAs *				
f.	Other assets				
g.	Total	7,126,107	7,840,021	8,298,412	

* Company's subsidiary Company has investments in subprime mortgages. These investments comprise _ % of the companies invested assets.

(4) The Company does not have any underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

G. Retained Assets

(1) The Company offers retained asset accounts for the settlement of life or annuity proceeds greater than $15,000. At the time of claim, beneficiaries may select a retained asset account from a list of settlement options. Written information describing the accounts is provided to the beneficiaries to consider as part of their selection process. Such information includes, but is not limited to, the type of account, how to access the funds, how often account statements are generated, and the minimum interest rate description and how credited. The Company carries its liability for retained assets on Page 3, line 3 of its statutory financial statements. During 2021, interest was credited to the accounts at 0.25%. The Company charges the accounts for check copies and stop-check services as requested by the account owners.

(2)

		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	23	$ 2,120,998	16	$ 3,056,148
b.	13 to 24 months	11	$ 1,297,429	7	$ 498,617
c.	25 to 36 months	6	$ 469,689	6	$ 1,178,442
d.	37 to 48 months	6	$ 1,161,868	15	$ 642,811
e.	49 to 60 months	13	$ 505,176	7	$ 515,249
f.	Over 60 months	315	$ 14,881,207	360	$ 17,769,423
g.	Total	374	$ 20,436,367	411	$ 23,660,690

(3)

		Individual		Group	
		Number	Balance/Amount	Number	Balance/Amount
a.	Number/balance of retained asset accounts at the beginning of the year	411	$ 23,660,690		$
b.	Number/amount of retained asset accounts issued/added during the year	35	$ 4,691,875		$
c.	Investment earnings credited to retained asset accounts during the year	N/A	$ 56,957	N/A	$
d.	Fees and other charges assessed to retained asset accounts during the year	NA	$ 72	NA	$
e.	Number/amount of retained asset accounts transferred to state unclaimed property funds during the year		$		$
f.	Number/amount of retained asset accounts closed/withdrawn during the year	72	$ 7,973,084		$
g.	Number/balance of retained asset accounts at the end of the year g=a+b+c-d-e-f	374	$ 20,436,366		$

H. Insurance–Linked Securities (ILS) Contracts

Not applicable to the Company.

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

Not applicable to the Company.

22. Events Subsequent

The Company is not aware of any recognized event occurring subsequent to the close of the books that would have a material effect on the financial condition of the Company. The date through which subsequent events have been evaluated is February 25, 2022.

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)

(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) which is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business? Yes ( ) No (X)

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 company to the reinsurer, and for which such obligation is not presently accrued? 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 the statement? N/A

(2) Does the Company 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 amount which, in aggregate and allowing for offset of mutual credit from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies? Yes ( ) No (X)

Section 3 – Ceded Reinsurance Report – Part B

(1) 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 the 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 is approximately $1,065,672,565.55.

(2) Have any new agreements been executed or existing agreements amended by the Company since January 1 of the year of this statement, to include policies or contracts which were in force or which had existing reserves established by the Company as of the effective date of the agreement? Yes () No (X)

If yes, what is the amount of reinsurance credits, whether an asset or reduction of liability, taken on such new agreements or amendments?

B. Uncollectible Reinsurance

Not applicable to the Company.

C. Commutation of Reinsurance Reflected in Income and Expenses

Not applicable to the Company.

D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable to the Company.

E. Not applicable to the Company.

F. Not applicable to the Company.

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

The Company does not utilize captive reinsurers in which a risk-based capital shortfall exists.

H. Reinsurance Credit

Not applicable to the Company.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company does not have nay retrospectively related contracts and contracts subject to redetermination.

25. Changes in Incurred Losses and Loss Adjustment Expenses

The Company did not have a change in incurred losses or loss adjustment expense during the reported year.

26. Intercompany Pooling Arrangements

The Company was not involved in any intercompany pooling arrangements.

27. Structured Settlements

The Company does not operate in the structured settlement market and carries no reserves associated with such products.

28. Health Care Receivables

The Company does not operate in the heath care market and carries no receivables associated with such products.

29. Participating Policies

The Company has never issued participating policies.

30. Premium Deficiency Reserves

1.	Liability carried for premium deficiency reserves	$
2.	Date of the most recent evaluation of this liability	12/31/2021
3.	Was anticipated investment income utilized in the calculation?	Yes [ ] No [X]

31. Reserves for Life Contracts and Annuity Contracts

(1) The Company waives deduction of deferred fractional premiums upon death of insured. Reserves in Exhibit 5, Life Insurance, include any excess of the surrender value over the reserve as otherwise computed for products other than current interest products. Reserves in Exhibit 5, Miscellaneous Reserves, include the excess of the surrender value over the reserve as otherwise computed for current interest products.

(2) Extra premiums plus the regular gross premium for the true age are charged for substandard lives. Mean reserves are determined by computing the regular mean reserve for the plan at the true age and holding in addition, one-half (50%) of the extra premium charge for the year for fixed premium plans and one-half of the extra risk charge for the month for the flexible premium plans.

(3) As of December 31, 2021, the Company had $15,839,484,253.72 of insurance in force for which the gross premiums are less than the net premiums according to the standard of valuation set by the State of Iowa. Reserves to cover the above insurance totaled $293,310,164.68 at year end and are reported in Exhibit 5, Life Insurance and Annuities sections.

(4) The Tabular Interest (Page 7, line 4) has been determined by formula as described in the instructions for Page 7. The Tabular Less Actual Reserve Released (Page 7, line 5) has been determined by formula as described in the instructions for Page 7. The Tabular Cost (Page 7, line 9) has been determined by formula as described in the instructions for Page 7.

(5) The Tabular Interest (Page 7, line 4), Tabular Less Actual Reserve Released (Page 7, line 9) has been determined by the formula as described in the instructions for Page 7.

(6) The Company has "Other Increases" (net) shown under Page 7, line 7. Significant amounts included are a reduction of reserves established to offset certain timing variations within hedge positions held for indexed products.

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

A. INDIVIDUAL ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 15,560,159,256	$	$	$ 15,560,159,256	76.368 %
b. At book value less current surrender charge of 5% or more	65,526,046			65,526,046	0.322
c. At fair value					
d. Total with market value adjustment or at fair value (total of a through c)	15,625,685,302			15,625,685,302	76.689
e. At book value without adjustment (minimal or no charge or adjustment)	4,476,934,104			4,476,934,104	21.972
(2) Not subject to discretionary withdrawal	272,713,308			272,713,308	1.338
(3) Total (gross: direct + assumed)	20,375,332,715			20,375,332,715	100.000
(4) Reinsurance ceded	1,180,352,813			1,180,352,813	
(5) Total (net) (3) - (4)	$ 19,194,979,902	$	$	$ 19,194,979,902	
(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:	$ 16,351,106	$	$	$ 16,351,106	

B. GROUP ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 1,305,968,228	$	$	$ 1,305,968,228	64.594 %
b. At book value less current surrender charge of 5% or more					
c. At fair value					
d. Total with market value adjustment or at fair value (total of a through c)	1,305,968,228			1,305,968,228	64.594
e. At book value without adjustment (minimal or no charge or adjustment)	690,177,130			690,177,130	34.137
(2) Not subject to discretionary withdrawal	25,668,763			25,668,763	1.270
(3) Total (gross: direct + assumed)	2,021,814,121			2,021,814,121	100.000
(4) Reinsurance ceded	181,032,696			181,032,696	
(5) Total (net) (3) - (4)	$ 1,840,781,424	$	$	$ 1,840,781,424	
(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:	$	$	$	$	

C. DEPOSIT-TYPE CONTRACTS (no life contingencies):

	General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$	$	$	$	%
b. At book value less current surrender charge of 5% or more					
c. At fair value					
d. Total with market value adjustment or at fair value (total of a through c)					

e. At book value without adjustment (minimal or no charge or adjustment)	56,702,217			56,702,217	20.162
(2) Not subject to discretionary withdrawal	224,526,747			224,526,747	79.838
(3) Total (gross: direct + assumed)	281,228,964			281,228,964	100.000
(4) Reinsurance ceded					
(5) Total (net) (3) - (4)	$ 281,228,964	$	$	$ 281,228,964	
(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:	$	$	$	$	

D.

	Amount
Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Annuities Section, Total (net)	$ 20,971,702,212
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	64,059,113
(3) Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	281,228,964
(4) Subtotal	21,316,990,290
Separate Accounts Annual Statement:	
(5) Exhibit 3, Line 0299999, Column 2	
(6) Exhibit 3, Line 0399999, Column 2	
(7) Policyholder dividend and coupon accumulations	
(8) Policyholder premiums	
(9) Guaranteed interest contracts	
(10) Other contract deposit funds	
(11) Subtotal	
(12) Combined Total	$ 21,316,990,290

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

A. General Account

	Account Value	Cash Value	Reserve
(1) Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value			
b. Universal Life	1,362,461,348	1,327,025,630	1,175,602,413
c. Universal Life with Secondary Guarantees	660,544,532	454,269,629	2,753,265,851
d. Indexed Universal Life	2,367,256,044	2,063,631,016	2,062,216,589
e. Indexed Universal Life with Secondary Guarantees	400,735,128	300,564,234	648,319,288
f. Indexed Life			
g. Other Permanent Cash Value Life Insurance	42,759,933	42,759,933	102,265,461
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	1,163,490,772
b. Accidental Death Benefits	XXX	XXX	663,290
c. Disability – Active Lives	XXX	XXX	1,059,971
d. Disability – Disabled Lives	XXX	XXX	18,585,224
e. Miscellaneous Reserves	XXX	XXX	377,193,248
(3) Total (gross: direct + assumed)	4,833,756,985	4,188,250,442	8,302,662,106
(4) Reinsurance Ceded	520,219,182	363,859,242	3,612,347,924
(5) Total (net) (3) – (4)	4,313,537,804	3,824,391,200	4,690,314,182

B. Separate Account with Guarantees

	Account Value	Cash Value	Reserve
(1) Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value			
b. Universal Life			
c. Universal Life with Secondary Guarantees			
d. Indexed Universal Life			
e. Indexed Universal Life with Secondary Guarantees			
f. Indexed Life			
g. Other Permanent Cash Value Life Insurance			
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	
b. Accidental Death Benefits	XXX	XXX	
c. Disability – Active Lives	XXX	XXX	
d. Disability – Disabled Lives	XXX	XXX	
e. Miscellaneous Reserves	XXX	XXX	
(3) Total (gross: direct + assumed)			
(4) Reinsurance Ceded			
(5) Total (net) (3) – (4)			

C. Separate Account Nonguaranteed

	Account Value	Cash Value	Reserve
(1) Subject to discretionary withdrawal, surrender values, or policy loans:			
a. Term Policies with Cash Value			
b. Universal Life			
c. Universal Life with Secondary Guarantees			
d. Indexed Universal Life			
e. Indexed Universal Life with Secondary Guarantees			
f. Indexed Life			
g. Other Permanent Cash Value Life Insurance			
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	
b. Accidental Death Benefits	XXX	XXX	
c. Disability – Active Lives	XXX	XXX	
d. Disability – Disabled Lives	XXX	XXX	
e. Miscellaneous Reserves	XXX	XXX	
(3) Total (gross: direct + assumed)			
(4) Reinsurance Ceded			
(5) Total (net) (3) – (4)			

D.

	Amount
Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Life Insurance Section, Total (net)	$ 4,581,455,134
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	650,283
(3) Exhibit 5, Disability – Active Lives Section, Total (net)	983,748
(4) Exhibit 5, Disability – Disabled Lives Section, Total (net)	13,346,175
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	93,878,843
(6) Subtotal	4,690,314,182
Separate Accounts Annual Statement:	
(7) Exhibit 3, Line 0199999, Column 2	
(8) Exhibit 3, Line 0499999, Column 2	
(9) Exhibit 3, Line 0599999, Column 2	
(10) Subtotal (Lines (7) through (9))	
(11) Combined Total ((6) and (10))	$ 4,690,314,182

34. Premiums and Annuity Considerations Deferred and Uncollected

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

	Type	Gross	Net of Loading
(1)	Industrial	$	$
(2)	Ordinary new business	$ 16,515,613	$ 30,943
(3)	Ordinary renewal	$ 43,323,911	$ 93,735,886
(4)	Credit Life	$	$
(5)	Group Life	$ 614,982	$ 1,150,464
(6)	Group Annuity	$	$
(7)	Totals	$ 60,454,505	$ 94,917,293

35. Separate Accounts

The Company has no Separate Accounts.

36. Loss/Claim Adjustment Expenses

The Company has no loss/claim adjustment expenses.

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 [X] 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 [X] No [ ] N/A [ ]

1.3 State Regulating? Iowa

1.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [ ] No [X]

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 [X] No [ ]

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

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

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. 12/31/2016

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). 04/20/2018

3.4 By what department or departments? Iowa Insurance Division

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 [X]

3.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] 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 [X]

4.12 renewals? Yes [ ] No [X]

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 [X]

4.22 renewals? Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

If yes, complete and file the merger history data file with the NAIC.

5.2 If yes, provide the name of the 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

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 [X]

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 [X]

7.2 If yes,

7.21 State the percentage of foreign control %

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

GENERAL INTERROGATORIES

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 [X]

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 [X] No [ ]

8.4 If response to 8.3 is yes, please provide 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
Asset Consulting Group, LLC	St. Louis, MO				YES
Guggenheim Funds Distributors, LLC	Chicago, IL				YES
Guggenheim Investment Advisors, LLC	New York, NY				YES
Security Investors, LLC dba Guggenheim Investments	Overland Park, KS				YES
Guggenheim Partners Investment Management, LLC	Santa Monica, CA				YES
GS Gamma Advisors, LLC	New York, NY				YES
Guggenheim Funds Investment Advisors, LLC	Chicago, IL				YES
Guggenheim Securities, LLC	New York, NY				YES
Guggenheim Investor Services, LLC	New York, NY				YES
Sammons Financial Network, LLC	West Des Moines, IA				YES
Guggenheim Partners Advisors, LLC	Santa Monica, CA				YES
GSA, LLC	New York, NY				YES
Guggenheim Corporate Funding, LLC	New York, NY				YES
Beacon Capital Management, Inc.	Dayton, OH				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 [X]

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 theFederal Reserve Board's capital rule? Yes [ ] No [X] 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, 699 Walnut Street, Des Moines, IA 50309

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 [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to the 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 [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

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?

Eric Lin, SVP & Corporate Actuary, 8300 Mills Civic Parkway, West Des Moines, IA 50266

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: See Schedule BA

12.12 Number of parcels involved: 4

12.13 Total book/adjusted carrying value: $ 15,369,346

12.2 If yes, provide explanation

See Schedule BA Joint Venture, Partnerships with Underlying characteristics of Real Estate - Unaffiliated

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).

GENERAL INTERROGATORIES

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

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 subordinate 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 $.....
- 20.12 To stockholders not officers $.....
- 20.13 Trustees, supreme or grand (Fraternal only) $.....

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 $.....
- 20.22 To stockholders not officers $.....
- 20.23 Trustees, supreme or grand (Fraternal only) $.....

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 reported 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 $.....
- 21.22 Borrowed from others $.....
- 21.23 Leased from others $.....
- 21.24 Other $.....

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]

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

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $.....

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 [X]

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.

1 Name of Third-Party	2 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 [X] No [ ]

GENERAL INTERROGATORIES

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)

Reference Note 17.....

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. $.....

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

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 [ ] NA [X]

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [ ] No [ ] NA [X]

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 [ ] NA [X]

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	$.....2,389,486,959
25.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$.....2,371,463,684
25.093	Total payable for securities lending reported on the liability page	$.....2,389,500,368

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 currently in force? (Exclude securities subject to Interrogatory 24.1 and 25.03). Yes [X] No [ ]

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

26.21	Subject to repurchase agreements	$.....
26.22	Subject to reverse repurchase agreements	$.....2,193,441,013
26.23	Subject to dollar repurchase agreements	$.....
26.24	Subject to reverse dollar repurchase agreements	$.....
26.25	Placed under option agreements	$.....
26.26	Letter stock or securities restricted as to sale – excluding FHLB Capital Stock	$.....
26.27	FHLB Capital Stock	$.....71,054,300
26.28	On deposit with states	$.....1,148,027
26.29	On deposit with other regulatory bodies	$.....
26.30	Pledged as collateral – excluding collateral pledged to an FHLB	$.....45,114,729
26.31	Pledged as collateral to FHLB – including assets backing funding agreements	$.....2,214,150,541
26.32	Other	$.....

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

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

27.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

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 [X]

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 Guideline 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 that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

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 [X] No [ ]

28.2 If yes, state the amount thereof at December 31 of the current year. $.....173,125,245

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
CitiBank N.A.....	388 Greenwich Street, New York, NY 10013.....

GENERAL INTERROGATORIES

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
Guggenheim Partners Investment Management, LLC	A
Milliman Financial Risk Management, LLC	U
PineBridge Investments, LLC	U
Blackrock Financial Management Inc., CRD	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
137432	Guggenheim Partners Investment Management, LLC	549300XWQLVNUK615E79	Securities Exchange Commission	DS
159377	Milliman Financial Risk Management, LLC	5493002H8STET494T224	Securities Exchange Commission	DS
105926	PineBridge Investments, LLC	CLDVY8VY4GNT81Q4VM57	Securities Exchange Commission	DS
107105	Blackrock Financial Mangement Inc., CRD	549300LVXYIVJKE13M84	Securities Exchange Commission	DS

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 [X] No [ ]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2001 000000-00-0	Agents Deferred Comp Rabbi Trust	4,219,778
30.2999 TOTAL		4,219,778

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
Fidelity Investments	Various	4,219,778	12/31/2021

GENERAL INTERROGATORIES

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	28,376,134,350	30,665,606,716	2,289,472,367
31.2 Preferred Stocks	1,064,428,721	1,080,215,709	15,786,988
31.3 Totals	29,440,563,071	31,745,822,425	2,305,259,354

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

Third party pricing services, independent broker quotes and pricing models

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 [X] No [ ]

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 [X]

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:

An internal pricing validation is performed quarterly

33.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [X] No [ ]

33.2 If no, list exceptions:

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? Yes [X] 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 [X]

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 [X]

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 nonaffiliated 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 [X] NA [ ]

GENERAL INTERROGATORIES

OTHER

38.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? $ 584,182

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
American Council of Life Insurers	$ 163,396

39.1 Amount of payments for legal expenses, if any?

$ 6,800,000

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
Alston & Bird	$ 3,460,049

40.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any? $ 32,088

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
American Council of Life Insurers	$ 29,288

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. ..... $.....

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? ..... $.....

1.31 Reason for excluding: .....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. ..... $.....

1.5 Indicate total incurred claims on all Medicare Supplement insurance. ..... $.....

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $.....

1.62 Total incurred claims ..... $.....

1.63 Number of covered lives .....

All years prior to most current three years:

1.64 Total premium earned ..... $.....

1.65 Total incurred claims ..... $.....

1.66 Number of covered lives .....

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $.....

1.72 Total incurred claims ..... $.....

1.73 Number of covered lives .....

All years prior to most current three years:

1.74 Total premium earned ..... $.....

1.75 Total incurred claims ..... $.....

1.76 Number of covered lives .....

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	$	$ .....
2.2	Premium Denominator	$ 2,637,412,496	$ 2,545,346,030
2.3	Premium Ratio (2.1/2.2)	.....	.....
2.4	Reserve Numerator	$ 3,523	$ 4,170
2.5	Reserve Denominator	$ 25,818,944,970	$ 24,273,883,903
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Does this 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? ..... $.....

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 [X]

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)? ..... $.....

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: ..... $.....

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 P&C Insurance Company and Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)

GENERAL INTERROGATORIES

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

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. ..... $

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. ..... $

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, as authorized reinsurers? ..... Yes [X] No [ ] N/A [ ]

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

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
MNL Reinsurance Company		IA	1,476,535,986	731,504,383		745,031,603
Solberg Reinsurance Company		IA	393,762,907	246,944,694		146,818,213
Canal Reinsurance Company		IA	334,462,448	181,667,608		152,794,839

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 Premium Written ..... $ 1,022,631,141

7.2 Total Incurred Claims ..... $ 573,488,475

7.3 Number of Covered Lives 445,299

*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 [X] 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 [X] No [ ]

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid ..... $ 155,214,890

9.22 Received ..... $

10.1 Does the reporting entity write any guaranteed interest contracts? ..... Yes [X] No [ ]

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

10.21 Page 3, Line 1 ..... $

10.22 Page 4, Line 1 ..... $

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 627,491,131

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

12.11 Cash ..... $ 776,540,771

12.12 Stock ..... $

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

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 employer's 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			
13.32	Paid claims			
13.33	Claim liability and reserve (beginning of year)			
13.34	Claim liability and reserve (end of year)			
13.35	Incurred claims			

GENERAL INTERROGATORIES

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

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:

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

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

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? .....
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? .....
18.5 How many of the same were delegates of the subordinate branches? .....
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 ..... %
    27.12 Subsequent Years ..... %
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? .....
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? .....
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

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)	45,557,326	43,183,052	42,682,843	41,787,483	40,988,628
2. Ordinary-term (Line 21, Col. 4, less Line 34, Col. 4)	106,677,080	88,565,996	74,171,054	74,169,006	75,544,540
3. Credit life (Line 21, Col. 6)					
4. Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	4,238,513	4,618,921	4,911,462	5,163,548	4,103,885
5. Industrial (Line 21, Col. 2)					
6. FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7. Total (Line 21, Col. 10)	156,472,919	136,367,969	121,765,359	121,120,037	120,637,053
7.1 Total in force for which VM-20 deterministic/ stochastic reserves are calculated					
New Business Issued (Exhibit of Life Insurance)					
8. Ordinary-whole life and endowment (Line 34, Col. 2)	4,019,559	2,351,388	2,905,302	3,499,913	4,193,556
9. Ordinary-term (Line 2, Col. 4, less Line 34, Col. 2)	27,584,394	19,573,295	7,082,904	5,882,325	6,950,915
10. Credit life (Line 2, Col. 6)					
11. Group (Line 2, Col. 9)	4,958	4,045	28,934	134,265	37,017
12. Industrial (Line 2, Col. 2)					
13. Total (Line 2, Col. 10)	31,608,911	21,928,728	10,017,139	9,516,503	11,181,489
Premium Income - Lines of Business (Exhibit 1 – Part 1)					
14. Industrial life (Line 20.4, Col. 2)					
15.1 Ordinary life insurance (Line 20.4, Col. 3)	594,730,222	(432,762,441)	254,788,968	553,239,864	522,883,884
15.2 Ordinary individual annuities (Line 20.4, Col. 4)	1,985,606,450	2,918,909,168	2,146,918,396	2,042,028,102	1,763,912,706
16. Credit life, (group and individual) (Line 20.4, Col. 5)					
17.1 Group life insurance (Line 20.4, Col. 6)	18,275,360	16,437,263	20,801,916	16,384,519	12,526,980
17.2 Group annuities (Line 20.4, Col. 7)	38,800,464	42,762,040	62,674,056	74,817,188	144,194,509
18.1 A & H-group (Line 20.4, Col. 8)					
18.2 A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3 A & H-other (Line 20.4, Col. 10)				139	33
19. Aggregate of all other lines of business (Line 20.4, Col. 11)					
20. Total	2,637,412,496	2,545,346,030	2,485,183,337	2,686,469,812	2,443,518,111
Balance Sheet (Pages 2 and 3)					
21. Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	35,313,300,535	32,392,291,562	29,479,087,264	27,330,486,090	25,607,482,198
22. Total liabilities excluding Separate Accounts business (Page 3, Line 26)	33,382,376,229	30,807,609,447	27,939,343,520	25,899,313,044	24,246,103,073
23. Aggregate life reserves (Page 3, Line 1)	25,726,075,508	24,190,372,430	22,661,579,556	21,111,431,860	19,374,072,854
23.1 Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24. Aggregate A & H reserves (Page 3, Line 2)					
25. Deposit-type contract funds (Page 3, Line 3)	281,228,964	262,638,817	246,039,193	231,597,830	258,979,197
26. Asset valuation reserve (Page 3, Line 24.01)	363,737,643	272,484,689	246,507,549	196,475,380	167,606,007
27. Capital (Page 3, Lines 29 & 30)	2,500,000	2,500,000	2,500,000	2,500,000	2,500,000
28. Surplus (Page 3, Line 37)	1,928,424,306	1,582,182,115	1,537,243,744	1,428,673,046	1,358,879,125
Cash Flow (Page 5)					
29. Net cash from operations (Line 11)	1,773,716,763	1,570,015,827	1,610,181,259	1,834,047,400	2,226,327,938
Risk-Based Capital Analysis					
30. Total adjusted capital	2,294,661,949	1,857,166,804	1,786,251,293	1,627,648,426	1,528,985,132
31. Authorized control level risk-based capital	338,153,355	301,244,580	251,379,584	221,772,328	204,816,494
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)	81.8	84.8	85.4	85.6	83.6
33. Stocks (Lines 2.1 and 2.2)	3.9	2.0	1.0	0.8	0.8
34. Mortgage loans on real estate (Lines 3.1 and 3.2)	6.0	7.4	8.1	8.2	8.1
35. Real estate (Lines 4.1, 4.2 and 4.3)					
36. Cash, cash equivalents and short-term investments (Line 5)	2.0	1.4	1.2	1.4	2.6
37. Contract loans (Line 6)	0.3	0.4	0.4	0.4	0.4
38. Derivatives (Page 2, Line 7)	1.0	1.0	0.8	0.8	0.9
39. Other invested assets (Line 8)	5.0	3.1	3.0	2.9	3.1
40. Receivables for securities (Line 9)	0.0	0.0	0.0	0.0	0.6
41. Securities lending reinvested collateral assets (Line 10)					
42. Aggregate write-ins for invested assets (Line 11)	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)	221,229,964	346,551,331	372,713,676	204,706,295	277,953,571
45. Affiliated preferred stocks (Sch. D Summary, Line 18, Col. 1)					
46. Affiliated common stocks (Sch. D Summary, Line 24, Col. 1)					
47. Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					25,264,000
48. Affiliated mortgage loans on real estate					
49. All other affiliated	555,166,255	323,715,699	301,934,226	265,429,993	331,597,037
50. Total of above Lines 44 to 49	776,396,219	670,267,030	674,647,902	470,136,288	634,814,608
51. Total investment in parent included in Lines 44 to 49 above					
Total Nonadmitted and Admitted Assets					
52. Total nonadmitted assets (Page 2, Line 28, Col. 2)	98,472,800	77,974,246	44,803,753	65,765,892	13,263,733
53. Total admitted assets (Page 2, Line 28, Col. 3)	35,313,300,535	32,392,291,562	29,479,087,264	27,330,486,090	25,607,482,198
Investment Data					
54. Net investment income (Exhibit of Net Investment Income)	1,926,308,937	1,302,611,653	1,245,314,746	1,110,650,205	1,481,042,406
55. Realized capital gains (losses) (Page 4, Line 34, Column 1)	(18,647,063)	(75,440,325)	(19,152,884)	(1,545,027)	26,005,360
56. Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	3,784,562	(12,138,616)	22,411,132	5,286,344	(57,573,794)
57. Total of above Lines 54, 55 and 56	1,911,446,437	1,215,032,712	1,248,572,994	1,114,391,522	1,449,473,972
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 and 8)	2,144,110,724	1,880,345,578	1,669,883,251	1,496,493,500	1,257,514,356
59. Total contract/certificate benefits-A & H (Lines 13 & 14, Col. 6)	12,432	12,432	12,432	14,696	19,646
60. Increase in life reserves-other than group and annuities (Line 19, Col. 2)	450,402,995	(474,485,760)	205,587,546	432,389,510	477,431,433
61. Increase in A & H reserves (Line 19, Col. 6)					
62. Dividends to policyholders and refunds to members (Line 30, Col. 1)					
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	15.5	15.1	16.7	15.7	20.9
64. Lapse percent (ordinary only) [(Exhibit of Life Insurance, Column 4, Lines 14 & 15) / ½ (Exhibit of Life Insurance, Column 4, Lines 1 & 21)] x 100.00	7.3	6.9	7.3	7.1	6.1
65. A & H loss percent (Schedule H, Part 1, Lines 5 & 6, Col. 2)					
66. A & H cost containment percent (Schedule H, Part 1, Line 4, Col. 2)					
67. A & H expense percent excluding cost containment expenses (Schedule H, Part 1, Line 10, Col. 2)					
A & H Claim Reserve Adequacy					
68. Incurred losses on prior years' claims-group health (Sch. H, Part 3, Line 3.1, Col. 2)	(9,964)	(10,073)	(10,695)	(11,077)	(15,009)
69. Prior years' claim liability and reserve-group health (Sch. H, Part 3, Line 3.2, Col. 2)					
70. Incurred losses on prior years' claims-health other than group (Sch. H, Part 3, Line 3.1, Col. 1 less Col. 2)	(9,752)	(12,633)	(20,034)	(17,087)	(24,313)
71. Prior years' claim liability and reserve-health other than group (Sch. H, Part 3, Line 3.2, Col. 1 less Col. 2)					
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)					
73. Ordinary-life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	(32,956,073)	(100,731,476)	(158,452,299)	(137,391,082)	(220,039,480)
74. Ordinary-individual annuities (Page 6, Col. 4)	382,903,891	126,199,262	190,697,294	228,361,442	273,457,954
75. Ordinary-supplementary contracts	xxx	xxx	xxx	4,440,820	6,515,881
76. Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77. Group life (Page 6.2, Col.1 Less Cols. 7 and 9)	(406,938)	(6,921,269)	(1,879,687)	1,800,256	(3,740,061)
78. Group annuities (Page 6, Col. 5)	30,685,279	13,240,557	34,432,967	32,828,658	65,260,485
79. A & H-group (Page 6.5, Col. 3)				(14,776)	(24,154)
80. A & H-credit (Page 6.5, Col. 10)					
81. A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	(11,110)	(9,579)	(11,600)	140	40
82. Aggregate of all other lines of business (Page 6, Col. 8)					
83. Fraternal (Page 6, Col. 7)					
84. Total (Page 6, Col. 1)	380,215,049	31,777,495	64,786,675	130,025,457	121,430,665

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

ANNUAL STATEMENT FOR THE YEAR 2021 OF THE NORTH AMERICAN COMPANY FOR LIFE AND HEALTH INSURANCE

DIRECT BUSINESS IN THE STATE OF Consolidated

DURING THE YEAR 2021

NAIC Group Code 00431

LIFE INSURANCE

NAIC Company Code 66974

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	1,002,264,390		21,665,887		1,023,930,277
2. Annuity considerations	2,319,028,121		16,907,315		2,335,935,436
3. Deposit-type contract funds	29,603,702	XXX		XXX	29,603,702
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,350,896,213		38,573,202		3,389,469,415
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit					
6.2 Applied to pay renewal premiums					
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period					
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)					
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 + 7.4)					
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	531,937,144		11,303,647		543,240,791
10. Matured endowments	100,593				100,593
11. Annuity benefits	351,792,465		49,167,996		400,960,461
12. Surrender values and withdrawals for life contracts	1,694,729,089		266,655,930		1,961,385,019
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	48,119,755		35,765		48,155,520
15. Totals	2,626,679,046		327,163,337		2,953,842,383
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of remaining write-ins for Line 13 from overflow page					
1399. Total (Lines 1301 through 1303 + 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind. Pols.& Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	639	102,708,995			36	1,370,694			675	104,079,688
17. Incurred during current year	3,045	569,132,879			101	11,117,850			3,146	580,250,730
Settled during current year:										
18.1 By payment in full	2,930	523,978,866			119	11,303,647			3,049	535,282,513
18.2 By payment on compromised claims										
18.3 Totals paid	2,930	523,978,866			119	11,303,647			3,049	535,282,513
18.4 Reduction by compromise	25	8,058,871							25	8,058,871
18.5 Amount rejected										
18.6 Total settlements	2,955	532,037,737			119	11,303,647			3,074	543,341,384
19. Unpaid Dec. 31, current year (16 + 17 - 18.6)	729	139,804,137			18	1,184,897			747	140,989,034
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	403,896	131,240,001,218		(a)	14,677	4,618,870,560			418,573	135,858,871,778
21. Issued during year	60,328	31,603,952,613			18	4,958,272			60,346	31,608,910,885
22. Other changes to in force (Net)	(31,799)	(11,103,220,113)			(1,095)	(385,316,046)			(32,894)	(11,488,536,159)
23. In force December 31 of current year	432,425	151,740,733,717		(a)	13,600	4,238,512,786			446,025	155,979,246,503

(a) Includes Individual Credit Life Insurance: prior year $,current year $

Includes Group Credit Life Insurance: Loans less than or equal to 60 months at issue, prior year $, current year $

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $, current year $

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)	378	426		67,932	48,727
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)	6,218	6,351			(79,768)
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)	15	536		44,345	43,910
25.6 Totals (sum of Lines 25.1 to 25.5)	6,233	6,887		44,345	(35,858)
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	6,611	7,313		112,277	12,870

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

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

	Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
							Number of			
	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	7 Policies	8 Certificates	9 Amount of Insurance	Total Amount of Insurance
1. In force end of prior year			404,762	131,749,048			8	14,669	4,618,921	136,367,969
2. Issued during year			60,328	31,603,953				18	4,958	31,608,911
3. Reinsurance assumed										
4. Revived during year			813	313,082				28	11,829	324,911
5. Increased during year (net)			229	115,785				4	40,163	155,948
6. Subtotals, Lines 2 to 5			61,370	32,032,820				50	56,950	32,089,770
7. Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8. Aggregate write-ins for increases										
9. Totals (Lines 1 and 6 to 8)			466,132	163,781,868			8	14,719	4,675,870	168,457,739
Deductions during year:										
10. Death			2,969	563,783			XXX	66	11,066	574,849
11. Maturity			69	135			XXX			135
12. Disability							XXX			
13. Expiry			454	88,972				16	1,065	90,036
14. Surrender			8,824	3,439,435				135	48,094	3,487,529
15. Lapse			19,259	6,951,048				910	377,133	7,328,181
16. Conversion			1,139	486,698			XXX	XXX	XXX	486,698
17. Decreased (net)										
18. Reinsurance				17,392						17,392
19. Aggregate write-ins for decreases										
20. Totals (Lines 10 to 19)			32,714	11,547,462				1,127	437,358	11,984,820
21. In force end of year (b) (Line 9 minus Line 20)			433,418	152,234,406			8	13,592	4,238,513	156,472,919
22. Reinsurance ceded end of year	XXX		XXX	101,138,400	XXX		XXX	XXX	2,824,539	103,962,940
23. Line 21 minus Line 22	XXX		XXX	51,096,006	XXX	(a)	XXX	XXX	1,413,973	52,509,980
DETAILS OF WRITE-INS										
0801.										
0802.										
0803.										
0898. Summary of remaining write-ins for Line 8 from overflow page										
0899. Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)										
1901.										
1902.										
1903.										
1998. Summary of remaining write-ins for Line 19 from overflow page										
1999. Totals (Lines 1901 through 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

(a) Group $; Individual $

Fraternal Benefit Societies Only:

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

Additional accidental death benefits included in life certificates were in amount $. 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		XXX	
25. Other paid-up insurance			4,098	39,461
26. Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

	Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27. Term policies-decreasing			30	241
28. Term policies-other	47,643	27,583,794	220,569	106,086,082
29. Other term insurance-decreasing	XXX		XXX	861
30. Other term insurance	XXX	600	XXX	584,859
31. Totals, (Lines 27 to 30)	47,643	27,584,394	220,599	106,672,043
Reconciliation to Lines 2 and 21:				
32. Term additions	XXX		XXX	
33. Totals, extended term insurance	XXX	XXX	464	5,038
34. Totals, whole life and endowment	12,685	4,019,559	212,355	45,557,326
35. Totals (Lines 31 to 34)	60,328	31,603,953	433,418	152,234,406

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				
37. Ordinary	31,603,953		152,234,406	
38. Credit Life (Group and Individual)				
39. Group	4,958		4,238,513	
40. Totals (Lines 36 to 39)	31,608,911		156,472,919	

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		XXX	
42. Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	13,592	XXX
43. Federal Employees' Group Life Insurance included in Line 21				
44. Servicemen's Group Life Insurance included in Line 21				
45. Group Permanent Insurance included in Line 21			6,117	1,690,112

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	540

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 Actual computed value

47.2 Actual computed value

POLICIES WITH DISABILITY PROVISIONS

	Industrial		Ordinary		Credit		Group	
Disability Provision	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			13,018	3,137,999			75	2,251
49. Disability Income			27	12				
50. Extended Benefits			XXX	XXX				
51. Other								
52. Total		(a)	13,045	(a) 3,138,011		(a)	75	(a) 2,251

(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	1,157	2,814		
2. Issued during year	55	492		
3. Reinsurance assumed				
4. Increased during year (net)				
5. Total (Lines 1 to 4)	1,212	3,306		
Deductions during year:				
6. Decreased (net)	53	427		
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	53	427		
9. In force end of year (line 5 minus line 8)	1,159	2,879		
10. Amount on deposit		(a) 20,436,367		(a)
11. Income now payable	1,159	2,505		
12. Amount of income payable	(a) 6,887,678	(a) 33,340,946	(a)	(a)

ANNUITIES

	Ordinary		Group	
	1 Immediate	2 Deferred	3 Contracts	4 Certificates
1. In force end of prior year	4,218	191,283	29	26,737
2. Issued during year	82	10,059		29
3. Reinsurance assumed				
4. Increased during year (net)				
5. Totals (Lines 1 to 4)	4,300	201,342	29	26,766
Deductions during year:				
6. Decreased (net)	379	14,475		2,526
7. Reinsurance ceded				
8. Totals (Lines 6 and 7)	379	14,475		2,526
9. In force end of year (line 5 minus line 8)	3,921	186,867	29	24,240
Income now payable:				
10. Amount of income payable	(a) 45,691,003	XXX	XXX	(a) 640,360
Deferred fully paid:				
11. Account balance	XXX	(a) 2,005,488,575	XXX	(a) 237,565,005
Deferred not fully paid:				
12. Account balance	XXX	(a) 18,474,234,152	XXX	(a) 1,750,037,023

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	3				529	
2. Issued during year						
3. Reinsurance assumed						
4. Increased during year (net)		XXX		XXX		XXX
5. Totals (Lines 1 to 4)	3	XXX		XXX	529	XXX
Deductions during year:						
6. Conversions		XXX	XXX	XXX	XXX	XXX
7. Decreased (net)		XXX		XXX	58	XXX
8. Reinsurance ceded		XXX		XXX		XXX
9. Totals (Lines 6 to 8)		XXX		XXX	58	XXX
10. In force end of year (line 5 minus line 9)	3	(a)		(a)	471	(a)

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

	1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1. In force end of prior year	1	
2. Issued during year	3	
3. Reinsurance assumed		
4. Increased during year (net)		
5. Totals (Lines 1 to 4)	4	
Deductions during year:		
6. Decreased (net)		
7. Reinsurance ceded		
8. Totals (Lines 6 and 7)		
9. In force end of year (line 5 minus line 8)	4	
10. Amount of account balance	(a) 21,089,770	(a)

(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	4,181,727
2. Current year's realized pre-tax capital gains/(losses) of $ 38,762,380 transferred into the reserve net of taxes of $ 8,140,100	30,622,280
3. Adjustment for current year's liability gains/(losses) released from the reserve	(27,515,781)
4. Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	7,288,226
5. Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	7,645,178
6. Reserve as of December 31, current year (Line 4 minus Line 5)	(356,951)

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 Current Year's Amortization (Cols. 1+2+3)
1. 2021	4,916,016	6,450,818	(3,721,656)	7,645,178
2. 2022	364,604	5,749,276	(3,634,955)	2,478,925
3. 2023	(1,859,251)	4,323,240	(3,472,490)	(1,008,502)
4. 2024	(1,980,323)	3,440,249	(3,265,169)	(1,805,242)
5. 2025	(390,372)	2,508,651	(3,036,240)	(917,962)
6. 2026	819,114	1,556,699	(2,808,951)	(433,138)
7. 2027	1,331,231	1,029,560	(2,447,210)	(86,419)
8. 2028	2,004,582	877,695	(1,943,758)	938,519
9. 2029	2,159,396	725,061	(1,421,085)	1,463,372
10. 2030	1,659,408	588,545	(884,622)	1,363,331
11. 2031	1,011,006	440,438	(411,387)	1,040,057
12. 2032	539,066	349,159	(182,255)	705,970
13. 2033	84,988	336,294	(140,207)	281,075
14. 2034	(191,088)	332,800	(95,595)	46,117
15. 2035	(505,310)	323,019	(49,313)	(231,604)
16. 2036	(735,736)	302,629	(11,087)	(444,195)
17. 2037	(924,223)	309,106	3,579	(611,537)
18. 2038	(1,039,461)	326,395	2,863	(710,202)
19. 2039	(1,011,315)	322,859	2,088	(686,368)
20. 2040	(923,566)	345,595	1,253	(576,717)
21. 2041	(779,330)	357,980	418	(420,932)
22. 2042	(498,835)	306,403		(192,433)
23. 2043	(157,824)	175,335		17,511
24. 2044	27,197	59,924		87,120
25. 2045	79,326	(55,359)		23,966
26. 2046	91,325	(197,036)		(105,711)
27. 2047	53,349	(233,395)		(180,046)
28. 2048	24,047	(185,655)		(161,608)
29. 2049	11,130	(132,611)		(121,481)
30. 2050	2,577	(84,871)		(82,294)
31. 2051 and Later		(26,522)		(26,522)
32. Total (Lines 1 to 31)	4,181,727	30,622,280	(27,515,781)	7,288,226

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	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)	7 Total Amount (Cols. 3+6)
1. Reserve as of December 31, prior year	184,487,336	26,832,959	211,320,295	15,596,449	45,567,945	61,164,394	272,484,689
2. Realized capital gains/(losses) net of taxes-General Account	(6,827,474)		(6,827,474)	8,146,992	(3,002,094)	5,144,898	(1,682,576)
3. Realized capital gains/(losses) net of taxes-Separate Accounts							
4. Unrealized capital gains/(losses) net of deferred taxes-General Account	11,564,130	1,769,723	13,333,853	(5,917,330)		(5,917,330)	7,416,523
5. Unrealized capital gains/(losses) net of deferred taxes-Separate Accounts							
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	68,857,777	5,456,087	74,313,864		5,432,883	5,432,883	79,746,747
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	258,081,770	34,058,769	292,140,539	17,826,111	47,998,734	65,824,844	357,965,383
9. Maximum reserve	295,835,600	23,795,364	319,630,964	35,336,825	155,685,762	191,022,587	510,653,551
10. Reserve objective	184,114,313	18,280,806	202,395,120	35,081,030	149,665,848	184,746,878	387,141,998
11. 20% of (Line 10 - Line 8)	(14,793,491)	(3,155,593)	(17,949,084)	3,450,984	20,333,423	23,784,407	5,835,323
12. Balance before transfers (Lines 8 + 11)	243,288,279	30,903,176	274,191,455	21,277,095	68,332,157	89,609,251	363,800,706
13. Transfers	7,107,812	(7,107,812)					
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero							
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	250,396,091	23,795,364	274,191,455	21,277,095	68,332,157	89,609,251	363,800,706

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT 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 5 Factor	Basic Contribution 6 Amount (Cols. 4x5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4x7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4x9)
		LONG-TERM BONDS										
1		Exempt Obligations	1,578,297,773	XXX	XXX	1,578,297,773						
2.1	1	NAIC Designation Category 1.A	6,404,992,846	XXX	XXX	6,404,992,846	0.0005	3,202,496	0.0016	10,247,989	0.0033	21,136,476
2.2	1	NAIC Designation Category 1.B	757,433,935	XXX	XXX	757,433,935	0.0005	378,717	0.0016	1,211,894	0.0033	2,499,532
2.3	1	NAIC Designation Category 1.C	1,490,154,112	XXX	XXX	1,490,154,112	0.0005	745,077	0.0016	2,384,247	0.0033	4,917,509
2.4	1	NAIC Designation Category 1.D	1,692,303,880	XXX	XXX	1,692,303,880	0.0005	846,152	0.0016	2,707,686	0.0033	5,584,603
2.5	1	NAIC Designation Category 1.E	1,238,705,660	XXX	XXX	1,238,705,660	0.0005	619,353	0.0016	1,981,929	0.0033	4,087,729
2.6	1	NAIC Designation Category 1.F	1,908,069,371	XXX	XXX	1,908,069,371	0.0005	954,035	0.0016	3,052,911	0.0033	6,296,629
2.7	1	NAIC Designation Category 1.G	2,242,268,430	XXX	XXX	2,242,268,430	0.0005	1,121,134	0.0016	3,587,629	0.0033	7,399,486
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	15,733,928,234	XXX	XXX	15,733,928,234		7,866,964		25,174,285		51,921,963
3.1	2	NAIC Designation Category 2.A	2,108,784,422	XXX	XXX	2,108,784,422	0.0021	4,428,447	0.0064	13,496,220	0.0106	22,353,115
3.2	2	NAIC Designation Category 2.B	4,363,715,690	XXX	XXX	4,363,715,690	0.0021	9,163,803	0.0064	27,927,780	0.0106	46,255,386
3.3	2	NAIC Designation Category 2.C	2,355,130,292	XXX	XXX	2,355,130,292	0.0021	4,945,774	0.0064	15,072,834	0.0106	24,964,381
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	8,827,630,405	XXX	XXX	8,827,630,405		18,538,024		56,496,835		93,572,882
4.1	3	NAIC Designation Category 3.A	610,639,191	XXX	XXX	610,639,191	0.0099	6,045,328	0.0263	16,059,811	0.0376	22,960,034
4.2	3	NAIC Designation Category 3.B	270,866,192	XXX	XXX	270,866,192	0.0099	2,681,575	0.0263	7,123,781	0.0376	10,184,569
4.3	3	NAIC Designation Category 3.C	354,200,413	XXX	XXX	354,200,413	0.0099	3,506,584	0.0263	9,315,471	0.0376	13,317,936
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	1,235,705,796	XXX	XXX	1,235,705,796		12,233,487		32,499,062		46,462,538
5.1	4	NAIC Designation Category 4.A	233,364,952	XXX	XXX	233,364,952	0.0245	5,717,441	0.0572	13,348,475	0.0817	19,065,917
5.2	4	NAIC Designation Category 4.B	301,289,809	XXX	XXX	301,289,809	0.0245	7,381,600	0.0572	17,233,777	0.0817	24,615,377
5.3	4	NAIC Designation Category 4.C	299,178,313	XXX	XXX	299,178,313	0.0245	7,329,869	0.0572	17,112,999	0.0817	24,442,868
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	833,833,074	XXX	XXX	833,833,074		20,428,910		47,695,252		68,124,162
6.1	5	NAIC Designation Category 5.A	20,937,461	XXX	XXX	20,937,461	0.0630	1,319,060	0.1128	2,361,746	0.1880	3,936,243
6.2	5	NAIC Designation Category 5.B	73,856,629	XXX	XXX	73,856,629	0.0630	4,652,968	0.1128	8,331,028	0.1880	13,885,046
6.3	5	NAIC Designation Category 5.C	10,879,896	XXX	XXX	10,879,896	0.0630	685,433	0.1128	1,227,252	0.1880	2,045,420
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	105,673,985	XXX	XXX	105,673,985		6,657,461		11,920,026		19,866,709
7	6	NAIC 6	5,003,692	XXX	XXX	5,003,692			0.2370	1,185,875	0.2370	1,185,875
8		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	28,320,072,960	XXX	XXX	28,320,072,960	XXX	65,724,847	XXX	174,971,334	XXX	281,134,130
		PREFERRED STOCKS										
10	1	Highest Quality	43,081,415	XXX	XXX	43,081,415	0.0005	21,541	0.0016	68,930	0.0033	142,169
11	2	High Quality	918,604,458	XXX	XXX	918,604,458	0.0021	1,929,069	0.0064	5,879,069	0.0106	9,737,207
12	3	Medium Quality	100,608,449	XXX	XXX	100,608,449	0.0099	996,024	0.0263	2,646,002	0.0376	3,782,878
13	4	Low Quality	2,134,400	XXX	XXX	2,134,400	0.0245	52,293	0.0572	122,088	0.0817	174,380
14	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15	6	In or Near Default		XXX	XXX				0.2370		0.2370	
16		Affiliated Life with AVR		XXX	XXX							
17		Total Preferred Stocks (Sum of Lines 10 through 16)	1,064,428,722	XXX	XXX	1,064,428,722	XXX	2,998,927	XXX	8,716,089	XXX	13,836,634

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT 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 5 Factor	Basic Contribution 6 Amount (Cols. 4x5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4x7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4x9)
		SHORT-TERM BONDS										
18		Exempt Obligations		XXX	XXX							
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0005		0.0016		0.0033	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0005		0.0016		0.0033	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0005		0.0016		0.0033	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0005		0.0016		0.0033	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0005		0.0016		0.0033	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0005		0.0016		0.0033	
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0005		0.0016		0.0033	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)		XXX	XXX							
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0064		0.0106	
20.2	2	NAIC Designation Category 2.B	6,009,461	XXX	XXX	6,009,461	0.0021	12,620	0.0064	38,461	0.0106	63,700
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0021		0.0064		0.0106	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	6,009,461	XXX	XXX	6,009,461		12,620		38,461		63,700
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0099		0.0263		0.0376	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0263		0.0376	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0099		0.0263		0.0376	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX							
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0245		0.0572		0.0817	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX							
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX							
24	6	NAIC 6		XXX	XXX				0.2370		0.2370	
25		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	6,009,461	XXX	XXX	6,009,461	XXX	12,620	XXX	38,461	XXX	63,700
		DERIVATIVE INSTRUMENTS										
26		Exchange Traded	130,630,817	XXX	XXX	130,630,817	0.0005	65,315	0.0016	209,009	0.0033	431,082
27	1	Highest Quality	112,137,527	XXX	XXX	112,137,527	0.0005	56,069	0.0016	179,420	0.0033	370,054
28	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32	6	In or Near Default		XXX	XXX				0.2370		0.2370	
33		Total Derivative Instruments	242,768,344	XXX	XXX	242,768,344	XXX	121,384	XXX	388,429	XXX	801,136
34		Total (Lines 9 + 17 + 25 + 33)	29,633,279,487	XXX	XXX	29,633,279,487	XXX	68,857,777	XXX	184,114,313	XXX	295,835,600

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT 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 5 Factor	Basic Contribution 6 Amount (Cols. 4x5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4x7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4x9)
		MORTGAGE LOANS										
		In Good Standing:										
35		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43		Commercial Mortgages - All Other - CM1 - Highest Quality	1,054,599,439		XXX	1,054,599,439	0.0011	1,160,059	0.0057	6,011,217	0.0074	7,804,036
44		Commercial Mortgages - All Other - CM2 - High Quality	925,954,143		XXX	925,954,143	0.0040	3,703,817	0.0114	10,555,877	0.0149	13,796,717
45		Commercial Mortgages - All Other - CM3 - Medium Quality	75,589,279		XXX	75,589,279	0.0069	521,566	0.0200	1,511,786	0.0257	1,942,644
46		Commercial Mortgages - All Other - CM4 - Low Medium Quality	5,887,079		XXX	5,887,079	0.0120	70,645	0.0343	201,927	0.0428	251,967
47		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53		Farm Mortgages			XXX				0.1942		0.1942	
54		Residential Mortgages - Insured or Guaranteed			XXX				0.0046		0.0046	
55		Residential Mortgages - All Other			XXX				0.0149		0.0149	
56		Commercial Mortgages - Insured or Guaranteed			XXX				0.0046		0.0046	
57		Commercial Mortgages - All Other			XXX				0.1942		0.1942	
58		Total Schedule B Mortgages (Sum of Lines 35 through 57)	2,062,029,941		XXX	2,062,029,941	XXX	5,456,087	XXX	18,280,806	XXX	23,795,364
59		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60		Total Mortgage Loans on Real Estate (Lines 58 + 59)	2,062,029,941		XXX	2,062,029,941	XXX	5,456,087	XXX	18,280,806	XXX	23,795,364

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 (Col. 1 + 2 + 3)	BASIC CONTRIBUTION 5 Factor	BASIC CONTRIBUTION 6 Amount (Cols. 4 x 5)	RESERVE OBJECTIVE 7 Factor	RESERVE OBJECTIVE 8 Amount (Cols. 4 x 7)	MAXIMUM RESERVE 9 Factor	MAXIMUM RESERVE 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1		Unaffiliated Public	211,743,024	XXX	XXX	211,743,024			0.1600 [a]	33,878,884	0.1600 [a]	33,878,884
2		Unaffiliated Private	3,952,260	XXX	XXX	3,952,260			0.1945	768,715	0.1945	768,715
3		Federal Home Loan Bank	71,054,300	XXX	XXX	71,054,300			0.0061	433,431	0.0097	689,227
4		Affiliated Life with AVR		XXX	XXX							
		Affiliated Investment Subsidiary:										
5		Fixed Income Exempt Obligations					XXX		XXX		XXX	
6		Fixed Income Highest Quality					XXX		XXX		XXX	
7		Fixed Income High Quality					XXX		XXX		XXX	
8		Fixed Income Medium Quality					XXX		XXX		XXX	
9		Fixed Income Low Quality					XXX		XXX		XXX	
10		Fixed Income Lower Quality					XXX		XXX		XXX	
11		Fixed Income In or Near Default					XXX		XXX		XXX	
12		Unaffiliated Common Stock Public							0.1580 [a]		0.1580 [a]	
13		Unaffiliated Common Stock Private							0.1945		0.1945	
14		Real Estate					[b]		[b]		[b]	
15		Affiliated-Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX				0.1580		0.1580	
16		Affiliated - All Other		XXX	XXX				0.1945		0.1945	
17		Total Common Stock (Sum of Lines 1 through 16)	286,749,584			286,749,584	XXX		XXX	35,081,030	XXX	35,336,825
		REAL ESTATE										
18		Home Office Property (General Account only)							0.0912		0.0912	
19		Investment Properties							0.0912		0.0912	
20		Properties Acquired in Satisfaction of Debt							0.1337		0.1337	
21		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22		Exempt Obligations		XXX	XXX							
23	1	Highest Quality	11,768,641	XXX	XXX	11,768,641	0.0005	5,884	0.0016	18,830	0.0033	38,837
24	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26	4	Low Quality	162,041,555	XXX	XXX	162,041,555	0.0245	3,970,018	0.0572	9,268,777	0.0817	13,238,795
27	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28	6	In or Near Default	21,221,222	XXX	XXX	21,221,222			0.2370	5,029,430	0.2370	5,029,430
29		Total with Bond Characteristics (Sum of Lines 22 through 28)	195,031,418	XXX	XXX	195,031,418	XXX	3,975,902	XXX	14,317,036	XXX	18,307,061

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 (Col. 1 + 2 + 3)	BASIC CONTRIBUTION 5 Factor	BASIC CONTRIBUTION 6 Amount (Cols. 4 x 5)	RESERVE OBJECTIVE 7 Factor	RESERVE OBJECTIVE 8 Amount (Cols. 4 x 7)	MAXIMUM RESERVE 9 Factor	MAXIMUM RESERVE 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30	1	Highest Quality	416,950,000	XXX	XXX	416,950,000	0.0005	208,475	0.0016	667,120	0.0033	1,375,935
31	2	High Quality	113,378,251	XXX	XXX	113,378,251	0.0021	238,094	0.0064	725,621	0.0106	1,201,809
32	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35	6	In or Near Default		XXX	XXX				0.2370		0.2370	
36		Affiliated Life with AVR		XXX	XXX							
37		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	530,328,252	XXX	XXX	530,328,252	XXX	446,569	XXX	1,392,741	XXX	2,577,744
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51		Farm Mortgages			XXX				0.1942		0.1942	
52		Residential Mortgages - Insured or Guaranteed			XXX				0.0046		0.0046	
53		Residential Mortgages - All Other			XXX				0.0149		0.0149	
54		Commercial Mortgages - Insured or Guaranteed			XXX				0.0046		0.0046	
55		Commercial Mortgages - All Other			XXX				0.1942		0.1942	
56		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58		Unaffiliated - In Good Standing Defeased With Government Securities	12,886,705		XXX	12,886,705	0.0011	14,175	0.0057	73,454	0.0074	95,362
59		Unaffiliated - In Good Standing - Primarily Senior			XXX		0.0040		0.0114		0.0149	
60		Unaffiliated - In Good Standing All Other	144,382,032		XXX	144,382,032	0.0069	996,236	0.0200	2,887,641	0.0257	3,710,618
61		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62		Unaffiliated - In Process of Foreclosure			XXX				0.1942		0.1942	
63		Total Unaffiliated (Sum of Lines 57 through 62)	157,268,737		XXX	157,268,737	XXX	1,010,411	XXX	2,961,095	XXX	3,805,980
64		Total with Mortgage Loan Characteristics (Lines 56 + 63)	157,268,737		XXX	157,268,737	XXX	1,010,411	XXX	2,961,095	XXX	3,805,980

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 (Col. 1 + 2 + 3)	BASIC CONTRIBUTION 5 Factor	BASIC CONTRIBUTION 6 Amount (Cols. 4 x 5)	RESERVE OBJECTIVE 7 Factor	RESERVE OBJECTIVE 8 Amount (Cols. 4 x 7)	MAXIMUM RESERVE 9 Factor	MAXIMUM RESERVE 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65		Unaffiliated Public		XXX	XXX				0.1580 [a]		0.1580 [a]	
66		Unaffiliated Private	441,175,379	XXX	XXX	441,175,379			0.1945	85,808,611	0.1945	85,808,611
67		Affiliated Life with AVR		XXX	XXX							
68		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX				0.1580		0.1580	
69		Affiliated Other - All Other	227,927,135	XXX	XXX	227,927,135			0.1945	44,331,828	0.1945	44,331,828
70		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	669,102,514	XXX	XXX	669,102,514	XXX		XXX	130,140,439	XXX	130,140,439
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71		Home Office Property (General Account only)							0.0912		0.0912	
72		Investment Properties	9,369,926			9,369,926			0.0912	854,537	0.0912	854,537
73		Properties Acquired in Satisfaction of Debt							0.1337		0.1337	
74		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	9,369,926			9,369,926	XXX		XXX	854,537	XXX	854,537
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
		ALL OTHER INVESTMENTS										
81		NAIC 1 Working Capital Finance Investments		XXX					0.0042		0.0042	
82		NAIC 2 Working Capital Finance Investments		XXX					0.0137		0.0137	
83		Other Invested Assets - Schedule BA		XXX					0.1580		0.1580	
84		Other Short-Term Invested Assets - Schedule DA		XXX					0.1580		0.1580	
85		Total All Other (Sum of Lines 81, 82, 83 and 84)		XXX			XXX		XXX		XXX	
86		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	1,561,100,847			1,561,100,847	XXX	5,432,883	XXX	149,665,848	XXX	155,685,762

(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 Contribution, 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
0599999 Totals								

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
Disposed Death Claims - Ordinary							
100LB03090040	64320	MA	2015	25,000	25,850		Paid-Compromised
100LB41001443	139077	MD	2019	28,000	28,063		Paid-Compromised
100LB41016120	149975	VA	2020	500,000	29		Denied-Misrepresentation
100LB41005302	151600	AL	2020	150,000	480		Denied-Misrepresentation
100LB40003251	152775	WA	2020	350,000	554		Denied-Misrepresentation
100LB30011421	155637	NJ	2018	500,000	1,259		Denied-Misrepresentation
100LB41014710	159685	PA	2020	150,000	120		Denied-Misrepresentation
100LB06221783	161205	CO	2020	250,000	3,060		Denied-Misrepresentation
100LB42020589	162236	TX	2020	1,000,000	286		Denied-Misrepresentation
100LB06210375	162504	IA	2020	100,000	50,803		Denied-Misrepresentation
100LB09074488	166363	NC	2020	100,000	179		Denied-Misrepresentation
100LB42040755	169718	MD	2020	100,000	67		Denied-Misrepresentation
100LB06222659	169846	WA	2021	675,000	1,550		Denied-Misrepresentation
100LB42035494	171892	CA	2020	1,000,000	566		Denied-Misrepresentation
100LB42062281	172952	TX	2021	150,000	47		Denied-Misrepresentation
100LB09054730	173407	CA	2020	450,000	1,334		Denied-Misrepresentation
100LB42058312	173787	FL	2020	100,000	63		Denied-Misrepresentation
100LB42048129	175958	GA	2021	500,000	142		Denied-Misrepresentation
100LB41011682	175961	TX	2021	500,000	1,455		Denied-Misrepresentation
100LB42076343	177177	TN	2021	500,000	182		Denied-Misrepresentation
100LB42027954	179330	FL	2021	250,000	448		Denied-Misrepresentation
100LB42026904	180657	NJ	2021	100,000	255		Denied-Misrepresentation
100LB42067033	181800	CT	2021	250,000	207		Denied-Misrepresentation
100LB41015123	184353	WV	2021	150,000	1,639		Denied-Misrepresentation
100LB42035230	185470	TX	2021	300,000	492		Denied-Misrepresentation
0199999 - Disposed Death Claims - Ordinary				8,178,000	119,129		XXX
Subtotals - Disposed Death Claims - Credit							
0299999 - Disposed Death Claims - Credit							XXX
Disposed Death Claims - Group							
0399999 - Disposed Death Claims - Group							XXX
Disposed Death Claims - Industrial							
0499999 - Disposed Death Claims - Industrial							XXX
0599999 - Subtotals - Disposed - Death Claims				8,178,000	119,129		XXX
Additional Accidental Death Benefits - Ordinary							
0699999 - Additional Accidental Death Benefits - Ordinary							XXX
Additional Accidental Death Benefits - Credit							
0799999 - Additional Accidental Death Benefits - Credit							XXX
Additional Accidental Death Benefits - Group							
0899999 - Additional Accidental Death Benefits - Group							XXX
Additional Accidental Death Benefits - Industrial							
0999999 - Additional Accidental Death Benefits - Industrial							XXX
1099999 - Subtotals - Disposed - Additional Accidental Death Benefit							XXX
Disability Benefits Claims - Ordinary							
1199999 - Disability Benefits Claims - Ordinary							XXX
Disability Benefits Claims - Credit							
1299999 - Disability Benefits Claims - Credit							XXX
Disability Benefits Claims - Group							
1399999 - Disability Benefits Claims - Group							XXX
Disability Benefits Claims - Industrial							
1499999 - Disability Benefits Claims - Industrial							XXX
1599999 - Subtotals - Disposed - Disability Benefit Claims							XXX
Matured Endowments Claims - Ordinary							
1699999 - Matured Endowments Claims - Ordinary							XXX
Matured Endowments Claims - Credit							
1799999 - Matured Endowments Claims - Credit							XXX
Matured Endowments Claims - Group							
1899999 - Matured Endowments Claims - Group							XXX
Matured Endowments Claims - Industrial							
1999999 - Matured Endowments Claims - Industrial							XXX
2099999 - Subtotals - Disposed - Matured Endowment Claims							XXX
Annuities With Life Contingencies Claims - Ordinary							
2199999 - Annuities With Life Contingencies Claims - Ordinary							XXX
Annuities With Life Contingencies Claims - Credit							
2299999 - Annuities With Life Contingencies Claims - Credit							XXX
Annuities With Life Contingencies Claims - Group							
2399999 - Annuities With Life Contingencies Claims - Group							XXX
Annuities With Life Contingencies Claims - Industrial							
2499999 - Annuities With Life Contingencies Claims - Industrial							XXX
2599999 - Subtotals - Disposed - Annuities with Life Contin.							XXX
2699999 - Subtotals - Claims Disposed of During Current Year				8,178,000	119,129		XXX
Resisted Death Claims - Ordinary							
2799999 - Resisted Death Claims - Ordinary							XXX
Resisted Death Claims - Credit							
2899999 - Resisted Death Claims - Credit							XXX
Resisted Death Claims - Group							
2999999 - Resisted Death Claims - Group							XXX
Resisted Death Claims - Industrial							
3099999 - Resisted Death Claims - Industrial							XXX
3199999 - Subtotals - Resisted - Death Claims							XXX
Resisted Additional Accidental Death Benefits - Ordinary							
3299999 - Resisted Additional Accidental Death Benefits - Ordinary							XXX
Resisted Additional Accidental Death Benefits - Credit							
3399999 - Resisted Additional Accidental Death Benefits - Credit							XXX
Resisted Additional Accidental Death Benefits - Group							
3499999 - Resisted Additional Accidental Death Benefits - Group							XXX
Resisted Additional Accidental Death Benefits - Industrial							
3599999 - Resisted Additional Accidental Death Benefits - Industrial							XXX
3699999 - Subtotals - Resisted - Add'l Acc. Death Benefit							XXX
Resisted Disability Benefits Claims - Ordinary							
3799999 - Resisted Disability Benefits Claims - Ordinary							XXX
Resisted Disability Benefits Claims - Credit							
3899999 - Resisted Disability Benefits Claims - Credit							XXX
Resisted Disability Benefits Claims - Group							
3999999 - Resisted Disability Benefits Claims - Group							XXX

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
Resisted Disability Benefits Claims - Industrial							
4099999 - Resisted Disability Benefits Claims - Industrial							XXX
4199999 - Subtotals - Resisted - Disability Benefit Claims							XXX
Resisted Matured Endowments Claims - Ordinary							
4299999 - Resisted Matured Endowments Claims - Ordinary							XXX
Resisted Matured Endowments Claims - Credit							
4399999 - Resisted Matured Endowments Claims - Credit							XXX
Resisted Matured Endowments Claims - Group							
4499999 - Resisted Matured Endowments Claims - Group							XXX
Resisted Matured Endowments Claims - Industrial							
4599999 - Resisted Matured Endowments Claims - Industrial							XXX
4699999 - Subtotals - Resisted - Matured Endowment Claims							XXX
Resisted Annuities With Life Contingencies - Ordinary							
4799999 - Resisted Annuities With Life Contingencies - Ordinary							XXX
Resisted Annuities With Life Contingencies - Credit							
4899999 - Resisted Annuities With Life Contingencies - Credit							XXX
Resisted Annuities With Life Contingencies - Group							
4999999 - Resisted Annuities With Life Contingencies - Group							XXX
Resisted Annuities With Life Contingencies - Industrial							
5099999 - Resisted Annuities With Life Contingencies - Industrial							XXX
5199999 - Subtotals - Resisted - Annuities with Life Contin							XXX
5299999 - Subtotals - Claims Resisted During Current Year							XXX
5399999 Totals				8,178,000	119,129		XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (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		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX
2. Premiums earned		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX		XXX
3. Incurred claims	12,432		12,432															
4. Cost containment expenses																		
5. Incurred claims and cost containment expenses (Lines 3 and 4)	12,432		12,432															
6. Increase in contract reserves																		
7. Commissions (a)																		
8. Other general insurance expenses																		
9. Taxes, licenses and fees																		
10. Total other expenses incurred																		
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	(12,432)		(12,432)															
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	(12,432)		(12,432)															
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)																		

(a) Includes $ .....reported as “Contract, membership and other fees retained by agents.”

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

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

NONE

PART 3 - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year									
1.2 On claims incurred during current year	12,432	12,432							
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	(19,716)	(9,964)			(9,752)				
2.2 On claims incurred during current year	19,716	9,964			9,752				
3. Test:									
3.1 Lines 1.1 and 2.1	(19,716)	(9,964)			(9,752)				
3.2 Claim reserves and liabilities, December 31 prior year									
3.3 Line 3.1 minus Line 3.2	(19,716)	(9,964)			(9,752)				

PART 4 - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written									
2. Premiums earned									
3. Incurred claims	(7,235)				(7,235)				
4. Commissions									
B. Reinsurance Ceded:									
1. Premiums written	6,665	378			6,218				69
2. Premiums earned	7,313	426			6,351				536
3. Incurred claims	(6,797)	36,295			(87,002)				43,910
4. Commissions	76	76							

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

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims			12,870	12,870
2. Beginning Claim Reserves and Liabilities			780,917	780,917
3. Ending Claim Reserves and Liabilities			681,509	681,509
4. Claims Paid			112,277	112,277
B. Assumed Reinsurance:				
5. Incurred Claims			(7,235)	(7,235)
6. Beginning Claim Reserves and Liabilities			134,039	134,039
7. Ending Claim Reserves and Liabilities			126,804	126,804
8. Claims Paid				
C. Ceded Reinsurance:				
9. Incurred Claims			(6,797)	(6,797)
10. Beginning Claim Reserves and Liabilities			914,955	914,955
11. Ending Claim Reserves and Liabilities			808,313	808,313
12. Claims Paid			99,845	99,845
D. Net:				
13. Incurred Claims			12,432	12,432
14. Beginning Claim Reserves and Liabilities				
15. Ending Claim Reserves and Liabilities				
16. Claims Paid			12,432	12,432
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses			12,432	12,432
18. Beginning Reserves and Liabilities				
19. Ending Reserves and Liabilities				
20. Paid Claims and Cost Containment Expenses			12,432	12,432

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
General Account - Affiliates - U.S. - Captive												
0199999 - General Account - Affiliates - U.S. - Captive												
General Account - Affiliates - U.S. - Other												
66044	46-0164570	12/30/2020	MIDLAND NATL LIFE INS CO	IA	YRT/I	OL			648,285			
0299999 - General Account - Affiliates - U.S. - Other									648,285			
0399999 - General Account - Affiliates - U.S. - Total									648,285			
General Account - Affiliates - Non-U.S. - Captive												
0499999 - General Account - Affiliates - Non-U.S. - Captive												
General Account - Affiliates - Non-U.S. - Other												
0599999 - General Account - Affiliates - Non-U.S. - Other												
0699999 - General Account - Affiliates - Non-U.S. - Total												
0799999 - General Account - Affiliates - Total Affiliates									648,285			
General Accoun - Non-Affiliates - U.S. Non-Affiliates												
60895	35-0145825	01/01/1981	AMERICAN UNITED LIFE INS CO	IN	YRT/I	OL	83,016	6,482	10,549			
65056	38-1659835	11/30/1999	JACKSON NATL LIFE INS CO	MI	CO/I	FA		83,945,387	637,193			
93572	43-1235868	01/01/2015	RGA REINS CO	MO	CO/I	OL			22,263,996			
60704	94-1516991	10/01/2006	WILTON REASSUR LIFE CO OF NY	NY	CO/I	OL	41,851,804	758,912	251,659			
60704	94-1516991	10/01/2006	WILTON REASSUR LIFE CO OF NY	NY	YRT/I	OL	451,737,763	1,191,381	5,959,651	3,416,229		
0899999 - General Account - Non-Affiliates - U.S. Non-Affiliates							493,672,583	85,902,163	29,123,048	3,416,229		
General Account - Non-Affiliates - Non-U.S. Non-Affiliates												
0999999 - General Account - Non-Affiliates - Non-U.S. Non-Affiliates												
1099999 - General Account - Non-Affiliates - Total Non-Affiliates							493,672,583	85,902,163	29,123,048	3,416,229		
1199999 - General Account - Total General Account							493,672,583	85,902,163	29,771,334	3,416,229		
Separate Accounts - Affiliates - U.S. - Captive												
1299999 - Separate Accounts - Affiliates - U.S. - Captive												
Separate Accounts - Affiliates - U.S. - Other												
1399999 - Separate Accounts - Affiliates - U.S. - Other												
1499999 - Separate Accounts - Affiliates - U.S. - Total												
Separate Accounts - Affiliates - Non-U.S. - Captive												
1599999 - Separate Accounts - Affiliates - Non-U.S. - Captive												
Separate Accounts - Affiliates - Non-U.S. - Other												
1699999 - Separate Accounts - Affiliates - Non-U.S. - Other												
1799999 - Separate Accounts - Affiliates - Non-U.S. - Total												
1899999 - Separate Accounts - Affiliates - Total Affiliates												
Separate Accounts - Non-Affiliates - U.S. Non-Affiliates												
1999999 - Separate Accounts - Non-Affiliates - U.S. Non-Affiliates												
Separate Accounts - Non-Affiliates - Non-U.S. Non-Affiliates												
2099999 - Separate Accounts - Non-Affiliates - Non-U.S. Non-Affiliates												
2199999 - Separate Accounts - Non-Affiliates - Total Non-Affiliates												
2299999 - Separate Accounts - Total Separate Accounts												
2399999 - Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							493,672,583	85,902,163	29,771,334	3,416,229		
2499999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 Totals							493,672,583	85,902,163	29,771,334	3,416,229		

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type Of Reinsurance Assumed	7 Type Of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than For Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
Affiliates - U.S. - Captive												
0199999 - Affiliates - U.S. - Captive												
Affiliates - U.S. - Other												
0299999 - Affiliates - U.S. - Other												
0399999 - Affiliates - U.S. - Total												
Affiliates - Non-U.S. - Captive												
0499999 - Affiliates - Non-U.S. - Captive												
Affiliates - Non-U.S. - Other												
0599999 - Affiliates - Non-U.S. - Other												
0699999 - Affiliates - Non-U.S. - Total												
0799999 - Affiliates - Total Affiliates												
Non-Affiliates - U.S. Non-Affiliates												
20583	13-1290712	09/01/1975	XL REINS AMER INC	NY	OTH/I	OH			124,288	2,516		
0899999 - Non-Affiliates - U.S. Non-Affiliates									124,288	2,516		
Non-Affiliates - Non-U.S. Non-Affiliates												
0999999 - Non-Affiliates - Non-U.S. Non-Affiliates												
1099999 - Non-Affiliates - Total Non-Affiliates									124,288	2,516		
1199999 - Total U.S. (Sum of 0399999 and 0899999)									124,288	2,516		
1299999 - Total Non-U.S. (Sum of 0699999 and 0999999)												
9999999 Totals									124,288	2,516		

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses 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 Paid Losses	7 Unpaid Losses
Life and Annuity - Affiliates - U.S. - Captive						
0199999 - Life and Annuity - Affiliates - U.S. - Captive						
Life and Annuity - Affiliates - U.S. - Other						
66044	46-0164570	01/01/2014	MIDLAND NATL LIFE INS CO	IA		4,070,352
0299999 - Life and Annuity - Affiliates - U.S. - Other						4,070,352
0399999 - Life and Annuity - Affiliates - U.S. - Total						4,070,352
Life and Annuity - Affiliates - Non-U.S. - Captive						
0499999 - Life and Annuity - Affiliates - Non-U.S. - Captive						
Life and Annuity - Affiliates - Non-U.S. - Other						
00000	98-1600408	10/01/2021	SFG BERMUDA, LTD.	BMU		405,278
0599999 - Life and Annuity - Affiliates - Non-U.S. - Other						405,278
0699999 - Life and Annuity - Affiliates - Non-U.S. - Total						405,278
0799999 - Life and Annuity - Affiliates - Total Affiliates						4,475,630
Life and Annuity - Non-Affiliates - U.S. Non-Affiliates						
80659	82-4533188	02/01/1985	US BUSINESS OF CANADA LIFE ASSUR CO	MI	232,511	1,970,799
68276	48-1024691	02/01/1983	EMPLOYERS REASSUR CORP	KS	696,243	893,341
86258	13-2572994	09/01/1981	GENERAL RE LIFE CORP	CT	53,944	934,805
83607	43-1380564	10/01/2009	GUGGENHEIM LIFE & ANN CO	DE		189,556
83607	43-1380564	07/01/2010	GUGGENHEIM LIFE & ANN CO	DE		2,114,640
88340	59-2859797	08/01/1984	HANNOVER LIFE REASSUR CO OF AMER	FL	1,335,305	6,936,679
65676	35-0472300	07/16/1981	LINCOLN NATL LIFE INS CO	IN	399,151	2,340,201
66346	58-0828824	01/01/1984	MUNICH AMER REASSUR CO	GA	1,518,326	13,952,906
93572	43-1235868	02/15/1999	RGA REINS CO	MO	10,731,205	11,796,172
64688	75-6020048	06/15/2007	SCOR GLOBAL LIFE AMER REINS CO	DE	226,799	124,770
64688	75-6020048	04/01/2002	SCOR GLOBAL LIFE AMER REINS CO	DE	486,574	2,251,204
64688	75-6020048	02/15/1999	SCOR GLOBAL LIFE AMER REINS CO	DE	1,823,619	3,497,179
87017	62-1003368	01/01/1982	SCOR GLOBAL LIFE RE INS CO OF DE	DE	89,788	20,659
97071	13-3126819	10/02/2000	SCOR GLOBAL LIFE USA REINS CO	DE	2,610,736	4,985,052
87572	23-2038295	04/20/2001	SCOTTISH RE US INC	DE	2,204,662	438,598
68713	84-0499703	12/01/1986	SECURITY LIFE OF DENVER INS CO	CO	3,854,261	4,218,582
82627	06-0839705	02/01/1983	SWISS RE LIFE & HLTH AMER INC	MO	7,029,010	11,600,159
0899999 - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates					33,292,133	68,265,302
Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates						
00000	AA-3194154	01/01/2005	Chubb Tempest Life Reins Ltd	BMU		125,000
00000	AA-1580095	09/04/2007	THE TOA REINS CO LTD	JPN	592,329	1,602,901
0999999 - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates					592,329	1,727,901
1099999 - Life and Annuity - Non-Affiliates - Total Non-Affiliates					33,884,462	69,993,203
1199999 - Life and Annuity - Total Life and Annuity					33,884,462	74,468,833
Accident and Health - Affiliates - U.S. - Captive						
1299999 - Accident and Health - Affiliates - U.S. - Captive						
Accident and Health - Affiliates - U.S. - Other						
1399999 - Accident and Health - Affiliates - U.S. - Other						
1499999 - Accident and Health - Affiliates - U.S. - Total						
Accident and Health - Affiliates - Non-U.S. - Captive						
1599999 - Accident and Health - Affiliates - Non-U.S. - Captive						
Accident and Health - Affiliates - Non-U.S. - Other						
1699999 - Accident and Health - Affiliates - Non-U.S. - Other						
1799999 - Accident and Health - Affiliates - Non-U.S. - Total						
1899999 - Accident and Health - Affiliates - Total Affiliates						
Accident and Health - Non-Affiliates - U.S. Non-Affiliates						
80624	13-1851754	04/01/1994	AMERICAN PROGRESSIVE L&H INS OF NY	NY		9,964
65056	38-1659835	07/01/1997	JACKSON NATL LIFE INS CO	MI		12,269
1999999 - Accident and Health - Non-Affiliates - U.S. Non-Affiliates						22,232
Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates						
2099999 - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates						
2199999 - Accident and Health - Non-Affiliates - Total Non-Affiliates						22,232
2299999 - Accident and Health - Total Accident and Health						22,232
2399999 - Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					33,292,133	72,357,886
2499999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					592,329	2,133,179
9999999 Totals—Life, Annuity and Accident and Health					33,884,462	74,491,065

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 9 Current Year	Reserve Credit Taken 10 Prior Year	11 Premiums	Outstanding Surplus Relief 12 Current Year	Outstanding Surplus Relief 13 Prior Year	14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
General Account - Authorized - Affiliates - U.S. - Captive														
00000	27-4013872	12/31/2012	MIDLAND REINSURANCE COMPANY	IA	COFW/I	AXXX	112,697,920	1,476,535,986	1,259,043,505	68,817,112	7,992,101	8,562,965		745,031,603
00000	61-1583842	12/31/2011	SOLBERG REINSURANCE COMPANY	IA	COFW/I	XXXL	15,643,126,190	393,762,907	396,437,854	35,113,443	13,243,493	17,657,991		146,818,213
00000	84-3081181	09/30/2019	CANAL REINSURANCE COMPANY	IA	COFW/I	XXXL	18,976,594,871	334,462,448	284,966,229	51,998,618	53,240,857	57,336,308		152,794,839
0199999 - General Account - Authorized - Affiliates - U.S. - Captive							34,732,418,981	2,204,761,341	1,940,447,588	155,929,174	74,476,451	83,557,264		1,044,644,655
General Account - Authorized - Affiliates - U.S. - Other														
66044	46-0164570	01/01/2014	MIDLAND NATL LIFE INS CO	IA	CO/I	FA		324,258,768	678,879,776	775,493				
66044	46-0164570	12/30/2020	MIDLAND NATL LIFE INS CO	IA	YRT/I	OL				790,397				
0299999 - General Account - Authorized - Affiliates - U.S. - Other								324,258,768	678,879,776	1,565,890				
0399999 - General Account - Authorized - Affiliates - U.S. - Total							34,732,418,981	2,529,020,109	2,619,327,364	157,495,063	74,476,451	83,557,264		1,044,644,655
General Account - Authorized - Affiliates - Non-U.S. - Captive														
0499999 - General Account - Authorized - Affiliates - Non-U.S. - Captive														
General Account - Authorized - Affiliates - Non-U.S. - Other														
0599999 - General Account - Authorized - Affiliates - Non-U.S. - Other														
0699999 - General Account - Authorized - Affiliates - Non-U.S. - Total														
0799999 - General Account - Authorized - Affiliates - Total Authorized Affiliates							34,732,418,981	2,529,020,109	2,619,327,364	157,495,063	74,476,451	83,557,264		1,044,644,655
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates														
60895	35-0145825	01/01/1971	AMERICAN UNITED LIFE INS CO	IN	CO/I	OL	160,200	139,010	143,532	27,010				
60895	35-0145825	02/01/1985	AMERICAN UNITED LIFE INS CO	IN	YRT/I	OL	213,935			11,147				
80659	82-4533188	02/01/1985	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	OL		16,069	17,573	3,140				
80659	82-4533188	02/01/1985	US BUSINESS OF CANADA LIFE ASSUR CO	MI	CO/I	XXXL	97,485,832	3,792,562	4,226,726	212,128				
80659	82-4533188	02/01/1985	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	5,683,894							
80659	82-4533188	05/11/1990	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	1,109,128,311	905,830	859,429	1,572,619				
80659	82-4533188	05/11/1990	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	XXXL	0		1	1,938,484				
68276	48-1024691	09/15/1979	EMPLOYERS REASSUR CORP	KS	CO/I	OL		43	64	76				
68276	48-1024691	09/15/1979	EMPLOYERS REASSUR CORP	KS	CO/I	AXXX	44,806	302		709				
68276	48-1024691	09/15/1979	EMPLOYERS REASSUR CORP	KS	CO/I	XXXL	8,596,190	48,153	71,362	87,116				
68276	48-1024691	01/01/1982	EMPLOYERS REASSUR CORP	KS	YRT/I	OL	921,962,677	9,753,310	8,878,609	3,965,237				
68276	48-1024691	02/01/1985	EMPLOYERS REASSUR CORP	KS	YRT/I	OL	213,935							
68276	48-1024691	01/01/1982	EMPLOYERS REASSUR CORP	KS	YRT/I	XXXL	0	84,376,001	614,015	719,571	352,817			
86258	13-2572994	08/24/1967	GENERAL RE LIFE CORP	CT	CO/I	OL		5,913	6,704	85,075				
86258	13-2572994	08/24/1967	GENERAL RE LIFE CORP	CT	CO/I	XXXL	233,272,261	6,442,271	7,277,723	513,855				
86258	13-2572994	08/24/1967	GENERAL RE LIFE CORP	CT	YRT/I	OL	94,847,381	94,547	95,774	831,961				
83607	43-1380564	10/01/2009	GUGGENHEIM LIFE & ANN CO	DE	CO/I	FA		113,977,490	121,055,179					
83607	43-1380564	07/01/2010	GUGGENHEIM LIFE & ANN CO	DE	CO/I	IA		517,531,037	571,816,424	2,521,234				
88340	59-2859797	08/01/1984	HANNOVER LIFE REASSUR CO OF AMER	FL	CO/I	OL	3,552,273	26,300	25,719	140,999				
88340	59-2859797	11/01/1984	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	OL	5,063,794,188	2,206,313	2,043,010	490,238				
88340	59-2859797	11/01/1984	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	XXXL	0	4,057,097,015	5,442,988	4,415,970	17,826,717			
88340	59-2859797	01/01/2016	HANNOVER LIFE REASSUR CO OF AMER	FL	COFW/I	IA		35,055,620	36,326,410	16,857,656				
88340	59-2859797	01/01/2016	HANNOVER LIFE REASSUR CO OF AMER	FL	YRT/I	IA		83,561,171	70,957,105	(38,789)				57,850,498
65676	35-0472300	11/01/1981	LINCOLN NATL LIFE INS CO	IN	CO/I	OL	9,662,529	194,547	179,283	271,754				
65676	35-0472300	11/01/1981	LINCOLN NATL LIFE INS CO	IN	CO/I	AXXX	26,817	302	51	337				
65676	35-0472300	11/01/1981	LINCOLN NATL LIFE INS CO	IN	CO/I	XXXL	14,506,584	212,893	262,425	104,784				
65676	35-0472300	06/01/1982	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	688,988,632	4,781,977	4,496,743	6,187,645				
65676	35-0472300	06/01/1982	LINCOLN NATL LIFE INS CO	IN	YRT/I	XXXL	0	20,230,743	157,708	141,710	136,707			
65676	35-0472300	02/01/1985	LINCOLN NATL LIFE INS CO	IN	YRT/I	OL	5,797,857							
66346	58-0828824	01/01/1984	MUNICH AMER REASSUR CO	GA	CO/I	OL	8,824,697	101,604	95,959	395,540				
66346	58-0828824	01/01/1984	MUNICH AMER REASSUR CO	GA	CO/I	AXXX	423,220							
66346	58-0828824	01/01/1984	MUNICH AMER REASSUR CO	GA	CO/I	XXXL			176					
66346	58-0828824	08/16/1973	MUNICH AMER REASSUR CO	GA	YRT/I	OL	1,460,977,223	593,531	336,097	3,075,412				
66346	58-0828824	08/16/1973	MUNICH AMER REASSUR CO	GA	YRT/I	XXXL	0	13,941,538,873	11,896,333	7,916,413	4,562,411			
66346	58-0828824	02/01/1985	MUNICH AMER REASSUR CO	GA	YRT/I	OL	211,534							
88099	75-1608507	06/01/1988	OPTIMUM RE INS CO	TX	CO/I	OL			7,219	2,154				
88099	75-1608507	06/01/1988	OPTIMUM RE INS CO	TX	YRT/I	OL			1,751	(259)				
93572	43-1235868	02/01/1985	RGA REINS CO	MO	CO/I	OL	4,564,713	148,263	145,621	271,065				
93572	43-1235868	02/01/1985	RGA REINS CO	MO	CO/I	AXXX	423,220		1,989					
93572	43-1235868	02/01/1985	RGA REINS CO	MO	CO/I	XXXL	1,013,526,866	21,655,819	29,809,101	2,312,484				
93572	43-1235868	02/01/1985	RGA REINS CO	MO	YRT/I	OL	5,919,811,278	22,108,053	20,783,453	14,022,185				
93572	43-1235868	02/01/1985	RGA REINS CO	MO	YRT/I	XXXL	0	1,973,064,525	3,799,483	3,918,161	21,059,177			

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 9 Current Year	Reserve Credit Taken 10 Prior Year	11 Premiums	Outstanding Surplus Relief 12 Current Year	Outstanding Surplus Relief 13 Prior Year	14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
93572	43-1235868	09/01/2010	RGA REINS CO	MO	YRT/I	OL	2,714,122,822	1,052,320	1,011,572	8,428,489				
64688	75-6020048	01/01/2000	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	OL		250,385	245,622	344,437				
64688	75-6020048	01/01/2000	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	AXXX	883,196	303,872	293,354	101,191				
64688	75-6020048	01/01/2000	SCOR GLOBAL LIFE AMER REINS CO	DE	CO/I	XXXL	2,185,523,217	38,893,652	59,179,695	6,142,713				
64688	75-6020048	02/01/1985	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	6,934,443							
64688	75-6020048	04/27/1998	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	327,804,060	1,872,319	1,803,018	1,348,238				
64688	75-6020048	04/27/1998	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	XXXL0	79,057,089	495,379	754,973	2,133,836				
64688	75-6020048	10/13/2003	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	1,966,926,332	667,469	638,892	22,824				
64688	75-6020048	10/13/2003	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	XXXL0	351,075,775	891,441	903,460	7,117,615				
87017	62-1003368	10/13/2003	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	OL		69	97	120				
87017	62-1003368	10/13/2003	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	AXXX	35,756	402	68	449				
87017	62-1003368	10/13/2003	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	XXXL	12,524,105	134,205	173,301	102,595				
87017	62-1003368	10/13/2003	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	OL	4,820,025	5,160	4,810					
87017	62-1003368	10/13/2003	SCOR GLOBAL LIFE RE INS CO OF DE	DE	YRT/I	XXXL0	19,584	15	14	45,327				
97071	13-3126819	07/13/1987	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	323,803	47,609	49,695	33,267				
97071	13-3126819	07/13/1987	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	XXXL	126,482,371	3,988,556	4,490,223	482,491				
97071	13-3126819	01/11/1960	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	2,824,567,447	6,801,121	6,341,726	3,639,437				
97071	13-3126819	01/11/1960	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	XXXL0	1,520,177,489	2,834,229	2,893,780	11,096,311				
87572	23-2038295	02/01/2001	SCOTTISH RE US INC	DE	CO/I	OL	1,637,388	268,204	271,254	146,574				
87572	23-2038295	02/01/2001	SCOTTISH RE US INC	DE	CO/I	XXXL	231,841,797	2,720,028	4,026,022	501,896				
87572	23-2038295	02/02/2001	SCOTTISH RE US INC	DE	YRT/I	OL	9,809,021	16,796	9,681	102,410				
87572	23-2038295	02/02/2001	SCOTTISH RE US INC	DE	YRT/I	XXXL0			2	101,805				
68713	84-0499703	12/01/1986	SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL	2,080,121	229,160	260,678	287,639				
68713	84-0499703	12/01/1986	SECURITY LIFE OF DENVER INS CO	CO	CO/I	AXXX	263,240	28,160	25,224	3,023				
68713	84-0499703	12/01/1986	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	2,694,824,154	68,317,364	93,313,670	5,308,304				
68713	84-0499703	02/01/1985	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	213,933							
68713	84-0499703	03/01/1988	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	406,819,781	1,113,743	1,164,400	3,355,150				
68713	84-0499703	03/01/1988	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	XXXL0	41,994,152	299,742	462,699	2,436,160				
82627	06-0839705	11/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	17,303,928	1,676,990	1,621,420	2,096,306				
82627	06-0839705	11/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	AXXX	774,860	31,869	28,046	2,868				
82627	06-0839705	11/01/1981	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	2,863,084,154	51,924,266	80,207,361	7,613,758				
82627	06-0839705	10/01/1993	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	OL	100,138,611	32,017,698	33,472,896					
82627	06-0839705	10/01/1993	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	405,350	4,565	14,612					
82627	06-0839705	01/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	CO/G	XXXL	26,487,500	138,364	144,563					
82627	06-0839705	01/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	CO/I	XXXL	3,320,064	40,331	40,551					
82627	06-0839705	01/01/1968	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	5,652,572,075	18,145,358	17,077,996	15,242,831				
82627	06-0839705	01/01/1968	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL0	4,245,888,521	7,247,337	6,882,044	15,534,259				
82627	06-0839705	02/01/1985	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	18,884,012							
60704	94-1516991	01/01/2006	WILTON REASSUR LIFE CO OF NY	NY	YRT/I	OL				(14,439)				
0899999 - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates							65,182,628,385	1,087,721,638	1,214,840,451	193,558,707				57,850,498
General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates														
0999999 - General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates														
1099999 - General Account - Authorized - Non-Affiliates - Total Authorized Non-Affiliates							65,182,628,385	1,087,721,638	1,214,840,451	193,558,707				57,850,498
1199999 - General Account - Authorized - Total General Account Authorized							99,915,047,366	3,616,741,747	3,834,167,815	351,053,770	74,476,451	83,557,264		1,102,495,154
General Account - Unauthorized - Affiliates - U.S. - Captive														
1299999 - General Account - Unauthorized - Affiliates - U.S. - Captive														
General Account - Unauthorized - Affiliates - U.S. - Other														
1399999 - General Account - Unauthorized - Affiliates - U.S. - Other														
1499999 - General Account - Unauthorized - Affiliates - U.S. - Total														
General Account - Unauthorized - Affiliates - Non-U.S. - Captive														
1599999 - General Account - Unauthorized - Affiliates - Non-U.S. - Captive														
General Account - Unauthorized - Affiliates - Non-U.S. - Other														
00000	98-1600408	10/01/2021	SFG BERMUDA, LTD	BMU	COFW/I	IA		287,001,424		314,314,117				287,406,702
1699999 - General Account - Unauthorized - Affiliates - Non-U.S. - Other								287,001,424		314,314,117				287,406,702
1799999 - General Account - Unauthorized - Affiliates - Non-U.S. - Total								287,001,424		314,314,117				287,406,702
1899999 - General Account - Unauthorized - Affiliates - Total Unauthorized Affiliates								287,001,424		314,314,117				287,406,702
General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates														
1999999 - General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates														
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-3194154	01/01/2005	Chubb Tempest Life Reins Ltd	BMU	YRT/I	OL	14,788,724	16,024	15,256	15,628				

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 9 Current Year	Reserve Credit Taken 10 Prior Year	11 Premiums	Outstanding Surplus Relief 12 Current Year	Outstanding Surplus Relief 13 Prior Year	14 Modified Coinsurance Reserve	15 Funds Withheld Under Coinsurance
00000	AA-3194154	01/01/2005	Chubb Tempest Life Reins Ltd	BMU	YRT/I	XXXLO	130,271,108	390,530	378,442	475,552				
00000	AA-1580095	09/04/2007	THE TOA REINS CO LTD	JPN	YRT/I	OL	1,789,998,814	1,071,686	1,000,050	7,115,207				
2099999 - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates							1,935,058,646	1,478,240	1,393,747	7,606,387				
2199999 - General Account -, Unauthorized - Non-Affiliates - Total Unauthorized Non-Affiliates							1,935,058,646	1,478,240	1,393,747	7,606,387				
2299999 - General Account - Unauthorized - Total General Account Unauthorized							1,935,058,646	288,479,664	1,393,747	321,920,503				287,406,702
General Account - Certified - Affiliates - U.S. - Captive														
2399999 - General Account - Certified - Affiliates - U.S. - Captive														
General Account - Certified - Affiliates - U.S. - Other														
2499999 - General Account - Certified - Affiliates - U.S. - Other														
2599999 - General Account - Certified - Affiliates - U.S. - Total														
General Account - Certified - Affiliates - Non-U.S. - Captive														
2699999 - General Account - Certified - Affiliates - Non-U.S. - Captive														
General Account - Certified - Affiliates - Non-U.S. - Other														
2799999 -														
2899999 - General Account - Certified - Affiliates - Non-U.S. - Total														
2999999 - General Account - Certified - Affiliates - Total Certified Affiliates														
General Account - Certified - Non-Affiliates - U.S. Non-Affiliates														
3099999 - General Account - Certified - Non-Affiliates - U.S. Non-Affiliates														
General Account - Certified - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-1460100	12/31/2020	New Reins Co Ltd	CHE	COFW/I	AXXX	2,112,833,509	1,068,512,022	925,088,855	95,922,894	138,578,126	145,871,711		850,316,501
3199999 - General Account - Certified - Non-Affiliates - Non-U.S. Non-Affiliates							2,112,833,509	1,068,512,022	925,088,855	95,922,894	138,578,126	145,871,711		850,316,501
3299999 - General Account - Certified - Non-Affiliates - Total Certified Non-Affiliates							2,112,833,509	1,068,512,022	925,088,855	95,922,894	138,578,126	145,871,711		850,316,501
3399999 - General Account - Total General Account Certified							2,112,833,509	1,068,512,022	925,088,855	95,922,894	138,578,126	145,871,711		850,316,501
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Captive														
3499999 - General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Captive														
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Other														
3599999 - General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Other														
3699999 - General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Total														
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive														
3799999 - General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive														
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other														
3899999 -														
3999999 - General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Total														
4099999 - General Account - Reciprocal Jurisdiction - Affiliates - Total Reciprocal Jurisdiction Affiliates														
General Account - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates														
4199999 - General Account - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates														
General Account - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates														
4299999 - General Account - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates														
4399999 - General Account - Reciprocal Jurisdiction - Non-Affiliates - Total Reciprocal Jurisdiction Non-Affiliates														
4499999 - General Account - Total General Account Reciprocal Jurisdiction														
4599999 - General Account - Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							103,962,939,521	4,973,733,433	4,760,650,418	768,897,168	213,054,577	229,428,975		2,240,218,356
Separate Accounts - Authorized - Affiliates - U.S. - Captive														
4699999 - Separate Accounts - Authorized - Affiliates - U.S. - Captive														
Separate Accounts - Authorized - Affiliates - U.S. - Other														
4799999 - Separate Accounts - Authorized - Affiliates - U.S. - Other														
4899999 - Separate Accounts - Authorized - Affiliates - U.S. - Total														
Separate Accounts - Authorized - Affiliates - Non-U.S. - Captive														
4999999 - Separate Accounts - Authorized - Affiliates - Non-U.S. - Captive														
Separate Accounts - Authorized - Affiliates - Non-U.S. - Other														
5099999 - Separate Accounts - Authorized - Affiliates - Non-U.S. - Other														
5199999 - Separate Accounts - Authorized - Affiliates - Non-U.S. - Total														
5299999 - Separate Accounts - Authorized - Affiliates - Total Authorized Affiliates														
Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates														
5399999 - Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates														
5499999 - Separate Accounts - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates														

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
5599999 - Separate Accounts - Authorized - Non-Affiliates - Total Authorized Non-Affiliates														
5699999 - Separate Accounts - Authorized - Total Separate Accounts Authorized														
Separate Accounts - Unauthorized - Affiliates - U.S. - Captive														
5799999 - Separate Accounts - Unauthorized - Affiliates - U.S. - Captive														
Separate Accounts - Unauthorized - Affiliates - U.S. - Other														
5899999 - Separate Accounts - Unauthorized - Affiliates - U.S. - Other														
5999999 - Separate Accounts - Unauthorized - Affiliates - U.S. - Total														
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Captive														
6099999 - Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Captive														
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Other														
6199999 - Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Other														
6299999 - Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Total														
6399999 - Separate Accounts - Unauthorized - Affiliates - Total Unauthorized Affiliates														
Separate Accounts - Unauthorized - Non-Affiliates - U.S. Non-Affiliates														
6499999 - Separate Accounts - Unauthorized - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates														
6599999 - Separate Accounts - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates														
6699999 - Separate Accounts - Unauthorized - Non-Affiliates - Total Unauthorized Non-Affiliates														
6799999 - Separate Accounts - Unauthorized - Total Separate Accounts Unauthorized														
Separate Accounts - Certified - Affiliates - U.S. - Captive														
6899999 - Separate Accounts - Certified - Affiliates - U.S. - Captive														
Separate Accounts - Certified - Affiliates - U.S. - Other														
6999999 - Separate Accounts - Certified - Affiliates - U.S. - Other														
7099999 - Separate Accounts - Certified - Affiliates - U.S. - Total														
Separate Accounts - Certified - Affiliates - Non-U.S. - Captive														
7199999 - Separate Accounts - Certified - Affiliates - Non-U.S. - Captive														
Separate Accounts - Certified - Affiliates - Non-U.S. - Other														
7299999 - Separate Accounts - Certified - Affiliates - Non-U.S. - Other														
7399999 - Separate Accounts - Certified - Affiliates - Non-U.S. - Total														
7499999 - Separate Accounts - Certified - Affiliates - Total Certified Affiliates														
Separate Accounts - Certified - Non-Affiliates - U.S. Non-Affiliates														
7599999 - Separate Accounts - Certified - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Certified - Non-Affiliates - Non-U.S. Non-Affiliates														
7699999 - Separate Accounts - Certified - Non-Affiliates - Non-U.S. Non-Affiliates														
7799999 - Separate Accounts - Certified - Non-Affiliates - Total Unauthorized Non-Affiliates														
7899999 - Separate Accounts - Certified - Total Separate Accounts Certified														
Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Captive														
7999999 - Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Captive														
Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Other														
8099999 - Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Other														
8199999 - Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Total														
Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive														
8299999 - Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive														
Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other														
8399999 - Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other														
8499999 - Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Total														
8599999 - Separate Accounts - Reciprocal Jurisdiction - Affiliates - Total Certified Affiliates														
Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates														
8699999 - Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates														
Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates														
8799999 - Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates														
8899999 - Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - Total Reciprocal Jurisdiction Non-Affiliates														
8999999 - Separate Accounts - Reciprocal Jurisdiction - Total Separate Accounts Reciprocal Jurisdiction														
9099999 - Separate Accounts - Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified														

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		
9199999 - Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							99,915,047,366	3,616,741,747	3,834,167,815	351,053,770	74,476,451	83,557,264		1,102,495,154
9299999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							4,047,892,155	1,356,991,686	926,482,603	417,843,398	138,578,126	145,871,711		1,137,723,202
9999999 Totals							103,962,939,521	4,973,733,433	4,760,650,418	768,897,168	213,054,577	229,428,975		2,240,218,356

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance 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 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief 11 Current Year	 12 Prior Year	13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
General Account - Authorized - Affiliates - U.S. - Captive													
0199999 - General Account - Authorized - Affiliates - U.S. - Captive													
General Account - Authorized - Affiliates - U.S. - Other													
0299999 - General Account - Authorized - Affiliates - U.S. - Other													
0399999 - General Account - Authorized - Affiliates - U.S. - Total													
General Account - Authorized - Affiliates - Non-U.S. - Captive													
0499999 - General Account - Authorized - Affiliates - Non-U.S. - Captive													
General Account - Authorized - Affiliates - Non-U.S. - Other													
0599999 - General Account - Authorized - Affiliates - Non-U.S. - Other													
0699999 - General Account - Authorized - Affiliates - Non-U.S. - Total													
0799999 - General Account - Authorized - Affiliates - Total Authorized Affiliates													
General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates													
80624	13-1851754	04/01/1994	AMERICAN PROGRESSIVE L&H INS OF NY	NY	OTH/I	OH	6,269	3,388	1,224				
65056	38-1659835	11/30/1999	JACKSON NATL LIFE INS CO	MI	OTH/I	OH		136	365,862				
65056	38-1659835	11/30/1999	JACKSON NATL LIFE INS CO	MI	OTH/I	OH	396		419,556				
0899999 - General Account - Authorized - Non-Affiliates - U.S. Non-Affiliates							6,665	3,523	786,642				
General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates													
0999999 - General Account - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates													
1099999 - General Account - Authorized - Non-Affiliates - Total Authorized Non-Affiliates							6,665	3,523	786,642				
1199999 - General Account - Authorized - Total General Account Authorized							6,665	3,523	786,642				
General Account - Unauthorized - Affiliates - U.S. - Captive													
1299999 - General Account - Unauthorized - Affiliates - U.S. - Captive													
General Account - Unauthorized - Affiliates - U.S. - Other													
1399999 - General Account - Unauthorized - Affiliates - U.S. - Other													
1499999 - General Account - Unauthorized - Affiliates - U.S. - Total													
General Account - Unauthorized - Affiliates - Non-U.S. - Captive													
1599999 - General Account - Unauthorized - Affiliates - Non-U.S. - Captive													
General Account - Unauthorized - Affiliates - Non-U.S. - Other													
1699999 - General Account - Unauthorized - Affiliates - Non-U.S. - Other													
1799999 - General Account - Unauthorized - Affiliates - Non-U.S. - Total													
1899999 - General Account - Unauthorized - Affiliates - Total Unauthorized Affiliates													
General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates													
1999999 - General Account - Unauthorized - Non-Affiliates - U.S. Non-Affiliates													
General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates													
2099999 - General Account - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates													
2199999 - General Accoun -, Unauthorized - Non-Affiliates - Total Unauthorized Non-Affiliates													
2299999 - General Account - Unauthorized - Total General Account Unauthorized													
General Account - Certified - Affiliates - U.S. - Captive													
2399999 - General Account - Certified - Affiliates - U.S. - Captive													
General Account - Certified - Affiliates - U.S. - Other													
2499999 - General Account - Certified - Affiliates - U.S. - Other													
2599999 - General Account - Certified - Affiliates - U.S. - Total													
General Account - Certified - Affiliates - Non-U.S. - Captive													
2699999 - General Account - Certified - Affiliates - Non-U.S. - Captive													
General Account - Certified - Affiliates - Non-U.S. - Other													
2799999 - General Account - Certified - Affiliates - Non-U.S. - Other													
2899999 - General Account - Certified - Affiliates - Non-U.S. - Total													
2999999 - General Account - Certified - Affiliates - Total Certified Affiliates													
General Account - Certified - Non-Affiliates - U.S. Non-Affiliates													
3099999 - General Account - Certified - Non-Affiliates - U.S. Non-Affiliates													
General Account - Certified - Non-Affiliates - Non-U.S. Non-Affiliates													
3199999 - General Account - Certified - Non-Affiliates - Non-U.S. Non-Affiliates													
3299999 - General Account - Certified - Non-Affiliates - Total Certified Non-Affiliates													
3399999 - General Account - Total General Account Certified													
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Captive													
3499999 - General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Captive													

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance 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 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief 11 Current Year	 12 Prior Year	13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Other													
3599999 - General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Other													
3699999 - General Account - Reciprocal Jurisdiction - Affiliates - U.S. - Total													
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive													
3799999 - General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive													
General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other													
3899999 - General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other													
3999999 - General Account - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Total													
4099999 - General Account - Reciprocal Jurisdiction - Affiliates - Total Reciprocal Jurisdiction Affiliates													
General Account - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates													
4199999 - General Account - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates													
General Account - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates													
4299999 - General Account - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates													
4399999 - General Account - Reciprocal Jurisdiction - Non-Affiliates - Total Reciprocal Jurisdiction Non-Affiliates													
4499999 - General Account - Total General Account Reciprocal Jurisdiction													
4599999 - General Account - Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							6,665	3,523	786,642				
Separate Accounts - Authorized - Affiliates - U.S. - Captive													
4699999 - Separate Accounts - Authorized - Affiliates - U.S. - Captive													
Separate Accounts - Authorized - Affiliates - U.S. - Other													
4799999 - Separate Accounts - Authorized - Affiliates - U.S. - Other													
4899999 - Separate Accounts - Authorized - Affiliates - U.S. - Total													
Separate Accounts - Authorized - Affiliates - Non-U.S. - Captive													
4999999 - Separate Accounts - Authorized - Affiliates - Non-U.S. - Captive													
Separate Accounts - Authorized - Affiliates - Non-U.S. - Other													
5099999 - Separate Accounts - Authorized - Affiliates - Non-U.S. - Other													
5199999 - Separate Accounts - Authorized - Affiliates - Non-U.S. - Total													
5299999 - Separate Accounts - Authorized - Affiliates - Total Authorized Affiliates													
Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates													
5399999 - Separate Accounts - Authorized - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates													
5499999 - Separate Accounts - Authorized - Non-Affiliates - Non-U.S. Non-Affiliates													
5599999 - Separate Accounts - Authorized - Non-Affiliates - Total Authorized Non-Affiliates													
5699999 - Separate Accounts - Authorized - Total Separate Accounts Authorized													
Separate Accounts - Unauthorized - Affiliates - U.S. - Captive													
5799999 - Separate Accounts - Unauthorized - Affiliates - U.S. - Captive													
Separate Accounts - Unauthorized - Affiliates - U.S. - Other													
5899999 - Separate Accounts - Unauthorized - Affiliates - U.S. - Other													
5999999 - Separate Accounts - Unauthorized - Affiliates - U.S. - Total													
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Captive													
6099999 - Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Captive													
Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Other													
6199999 - Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Other													
6299999 - Separate Accounts - Unauthorized - Affiliates - Non-U.S. - Total													
6399999 - Separate Accounts - Unauthorized - Affiliates - Total Unauthorized Affiliates													
Separate Accounts - Unauthorized - Non-Affiliates - U.S. Non-Affiliates													
6499999 - Separate Accounts - Unauthorized - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates													
6599999 - Separate Accounts - Unauthorized - Non-Affiliates - Non-U.S. Non-Affiliates													
6699999 - Separate Accounts - Unauthorized - Non-Affiliates - Total Unauthorized Non-Affiliates													
6799999 - Separate Accounts - Unauthorized - Total Separate Accounts Unauthorized													
Separate Accounts - Certified - Affiliates - U.S. - Captive													
6899999 - Separate Accounts - Certified - Affiliates - U.S. - Captive													
Separate Accounts - Certified - Affiliates - U.S. - Other													
6999999 - Separate Accounts - Certified - Affiliates - U.S. - Other													
7099999 - Separate Accounts - Certified - Affiliates - U.S. - Total													
Separate Accounts - Certified - Affiliates - Non-U.S. - Captive													

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance 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 Premiums	9 Unearned Premiums (Estimated)	10 Reserve Credit Taken Other than for Unearned Premiums	Outstanding Surplus Relief 11 Current Year	 12 Prior Year	13 Modified Coinsurance Reserve	14 Funds Withheld Under Coinsurance
7199999 - Separate Accounts - Certified - Affiliates - Non-U.S. - Captive													
Separate Accounts - Certified - Affiliates - Non-U.S. - Other													
7299999 - Separate Accounts - Certified - Affiliates - Non-U.S. - Other													
7399999 - Separate Accounts - Certified - Affiliates - Non-U.S. - Total													
7499999 - Separate Accounts - Certified - Affiliates - Total Certified Affiliates													
Separate Accounts - Certified - Non-Affiliates - U.S. Non-Affiliates													
7599999 - Separate Accounts - Certified - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Certified - Non-Affiliates - Non-U.S. Non-Affiliates													
7699999 - Separate Accounts - Certified - Non-Affiliates - Non-U.S. Non-Affiliates													
7799999 - Separate Accounts - Certified - Non-Affiliates - Total Certified Non-Affiliates													
7899999 - Separate Accounts - Certified - Total Separate Accounts Certified													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Captive													
7999999 - Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Captive													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Other													
8099999 - Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Other													
8199999 - Separate Accounts - Reciprocal Jurisdiction - Affiliates - U.S. - Total													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive													
8299999 - Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Captive													
Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other													
8399999 - Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Other													
8499999 - Separate Accounts - Reciprocal Jurisdiction - Affiliates - Non-U.S. - Total													
8599999 - Separate Accounts - Reciprocal Jurisdiction - Affiliates - Total Reciprocal Jurisdiction Affiliates													
Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates													
8699999 - Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - U.S. Non-Affiliates													
Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates													
8799999 - Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - Non-U.S. Non-Affiliates													
8899999 - Separate Accounts - Reciprocal Jurisdiction - Non-Affiliates - Total Reciprocal Jurisdiction Non-Affiliates													
8999999 - Separate Accounts - Reciprocal Jurisdiction - Total Separate Accounts Reciprocal Jurisdiction													
9099999 - Separate Accounts - Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified													
9199999 - Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							6,665	3,523	786,642				
9299999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)													
9999999 Totals							6,665	3,523	786,642				

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total (Cols. 5+6+7)	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Miscellaneous Balances (Credit)	Sum of Cols 9+11+12+13+14 but not in Excess of Col. 8
General Account - Life and Annuity - Affiliates - U.S. - Captive														
0199999 - General Account - Life and Annuity - Affiliates - U.S. - Captive									XXX					
General Account - Life and Annuity - Affiliates - U.S. - Other														
0299999 - General Account - Life and Annuity - Affiliates - U.S. - Other									XXX					
0399999 - General Account - Life and Annuity - Affiliates - U.S. - Total									XXX					
General Account - Life and Annuity - Affiliates - Non-U.S. - Captive														
0499999 - General Account - Life and Annuity - Affiliates - Non-U.S. - Captive									XXX					
General Account - Life and Annuity - Affiliates - Non-U.S. - Other														
00000	98-1600408	10/01/2021	SFG BERMUDA LTD	287,001,424	405,278		287,406,702				287,406,702			287,406,702
0599999 - General Account - Life and Annuity - Affiliates - Non-U.S. - Other				287,001,424	405,278		287,406,702		XXX		287,406,702			287,406,702
0699999 - General Account - Life and Annuity - Affiliates - Non-U.S. - Total				287,001,424	405,278		287,406,702		XXX		287,406,702			287,406,702
0799999 - General Account - Life and Annuity - Affiliates - Total Affiliates				287,001,424	405,278		287,406,702		XXX		287,406,702			287,406,702
General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates														
0899999 - General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates									XXX					
General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates														
00000	AA-3194154	01/01/2005	Chubb Tempest Life Reins Ltd	406,554	125,000		531,554	720,000						531,554
00000	AA-1580095	09/04/2007	THE TOA REINS CO LTD	1,071,686	2,195,230		3,266,916	3,200,000						3,200,000
0999999 - General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates				1,478,240	2,320,230		3,798,471	3,920,000	XXX					3,731,554
1099999 - General Account - Life and Annuity - Non-Affiliates - Total Non-Affiliates				1,478,240	2,320,230		3,798,471	3,920,000	XXX					3,731,554
1199999 - General Account - Life and Annuity - Total Life and Annuity				288,479,664	2,725,508		291,205,172	3,920,000	XXX		287,406,702			291,138,256
General Account - Accident and Health - Affiliates - U.S. - Captive														
1299999 - General Account - Accident and Health - Affiliates - U.S. - Captive									XXX					
General Account - Accident and Health - Affiliates - U.S. - Other														
1399999 - General Account - Accident and Health - Affiliates - U.S. - Other									XXX					
1499999 - General Account - Accident and Health - Affiliates - U.S. - Total									XXX					
1599999 - General Account - Accident and Health - Affiliates - Non-U.S. - Captive									XXX					
General Account - Accident and Health - Affiliates - Non-U.S. - Other														
1699999 - General Account - Accident and Health - Affiliates - Non-U.S. - Other									XXX					
1799999 - General Account - Accident and Health - Affiliates - Non-U.S. - Total									XXX					
1899999 - General Account - Accident and Health - Affiliates - Total Affiliates									XXX					
General Account - Accident and Health - Non-Affiliates - U.S. Non-Affiliates														
1999999 - General Account - Accident and Health - Non-Affiliates - U.S. Non-Affiliates									XXX					
General Account - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates														
2099999 - General Account - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates									XXX					
2199999 - General Account - Accident and Health - Non-Affiliates - Total Non-Affiliates									XXX					
2299999 - General Account - Accident and Health - Total Accident and Health									XXX					
2399999 - General Account - Total General Account				288,479,664	2,725,508		291,205,172	3,920,000	XXX		287,406,702			291,138,256
Separate Accounts - Affiliates - U.S. - Captive														
2499999 - Separate Accounts - Affiliates - U.S. - Captive									XXX					
Separate Accounts - Affiliates - U.S. - Other														
2599999 - Separate Accounts - Affiliates - U.S. - Other									XXX					
2699999 - Separate Accounts - Affiliates - U.S. - Total									XXX					
Separate Accounts - Affiliates - Non-U.S. - Captive														
2799999 - Separate Accounts - Affiliates - Non-U.S. - Captive									XXX					
Separate Accounts - Affiliates - Non-U.S. - Other														
2899999 - Separate Accounts - Affiliates - Non-U.S. - Other									XXX					
2999999 - Separate Accounts - Affiliates - Non-U.S. - Total									XXX					
3099999 - Separate Accounts - Affiliates - Total Separate Accounts Affiliates									XXX					
Separate Accounts - Non-Affiliates - U.S. Non-Affiliates														
3199999 - Separate Accounts - Non-Affiliates - U.S. Non-Affiliates									XXX					
Separate Accounts - Non-Affiliates - Non-U.S. Non-Affiliates														
3299999 - Separate Accounts - Non-Affiliates - Non-U.S. Non-Affiliates									XXX					

SCHEDULE S - PART 4

Reinsurance Ceded To Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols. 5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols 9+11+12+13+14 but not in Excess of Col. 8
3399999 - Separate Accounts - Non-Affiliates - Total Separate Accounts Non-Affiliates									XXX					
3499999 - Separate Accounts - Total Separate Accounts									XXX					
3599999 - Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)									XXX					
3699999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				288,479,664	2,725,508		291,205,172	3,920,000	XXX		287,406,702			291,138,256
9999999 Totals				288,479,664	2,725,508		291,205,172	3,920,000	XXX		287,406,702			291,138,256

(a)	Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0000001	1	1	061103593	Wells Fargo, NA	720,000
0000002	2	1	122041594	Sumitomo Mitsui Banking Corporation	3,200,000

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating(1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable / Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col.12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 x Col.8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 +17 + 19 +20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance With Certified Reinsurers Due to Collateral Deficiency (Col 14 - Col. 25)
General Account - Life and Annuity - Affiliates - U.S. - Captive																									
0199999 - General Account - Life and Annuity - Affiliates - U.S. - Captive																	XXX					XXX	XXX		
General Account - Life and Annuity - Affiliates - U.S. - Other																									
0299999 - General Account - Life and Annuity - Affiliates - U.S. - Other																	XXX					XXX	XXX		
0399999 - General Account - Life and Annuity - Affiliates - U.S. - Total																	XXX					XXX	XXX		
General Account - Life and Annuity - Affiliates - Non-U.S. - Captive																									
0499999 - General Account - Life and Annuity - Affiliates - Non-U.S. - Captive																	XXX					XXX	XXX		
General Account - Life and Annuity - Affiliates - Non-U.S. - Other																									
0599999 - General Account - Life and Annuity - Affiliates - Non-U.S. - Other																	XXX					XXX	XXX		
0699999 - General Account - Life and Annuity - Affiliates - Non-U.S. - Total																	XXX					XXX	XXX		
0799999 - General Account - Life and Annuity - Affiliates - Total Affiliates																	XXX					XXX	XXX		
General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates																									
0899999 - General Account - Life and Annuity - Non-Affiliates - U.S. Non-Affiliates																	XXX					XXX	XXX		
General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates																									
00000	CR-1460100	12/31/2020	New Reins Co Ltd	CHE	2	05/09/2018	10.0	1,068,512			1,068,512		1,068,512	106,851					850,317		850,317	79.6	100.0	1,068,512	
0999999 - General Account - Life and Annuity - Non-Affiliates - Non-U.S. Non-Affiliates								1,068,512			1,068,512		1,068,512	106,851			XXX		850,317		850,317	XXX	XXX	1,068,512	
1099999 - General Account - Life and Annuity - Non-Affiliates - Total Non-Affiliates								1,068,512			1,068,512		1,068,512	106,851			XXX		850,317		850,317	XXX	XXX	1,068,512	
1199999 - General Account - Life and Annuity - Total Life and Annuity								1,068,512			1,068,512		1,068,512	106,851			XXX		850,317		850,317	XXX	XXX	1,068,512	
General Account - Accident and Health - Affiliates - U.S. - Captive																									
1299999 - General Account - Accident and Health - Affiliates - U.S. - Captive																	XXX					XXX	XXX		
General Account - Accident and Health - Affiliates - U.S. - Other																									
1399999 - General Account - Accident and Health - Affiliates - U.S. - Other																	XXX					XXX	XXX		
1499999 - General Account - Accident and Health - Affiliates - U.S. - Total																	XXX					XXX	XXX		
1599999 - General Account - Accident and Health - Affiliates - Non-U.S. - Captive																	XXX					XXX	XXX		
General Account - Accident and Health - Affiliates - Non-U.S. - Other																									
1699999 - General Account - Accident and Health - Affiliates - Non-U.S. - Other																	XXX					XXX	XXX		
1799999 - General Account - Accident and Health - Affiliates - Non-U.S. - Total																	XXX					XXX	XXX		
1899999 - General Account - Accident and Health - Affiliates - Total Affiliates																	XXX					XXX	XXX		
General Account - Accident and Health - Non-Affiliates - U.S. Non-Affiliates																									
1999999 - General Account - Accident and Health - Non-Affiliates - U.S. Non-Affiliates																	XXX					XXX	XXX		
General Account - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates																									
2099999 - General Account - Accident and Health - Non-Affiliates - Non-U.S. Non-Affiliates																	XXX					XXX	XXX		
2199999 - General Account - Accident and Health - Non-Affiliates - Total Non-Affiliates																	XXX					XXX	XXX		
2299999 - General Account - Accident and Health - Total Accident and Health																	XXX					XXX	XXX		
2399999 - General Account - Total General Account								1,068,512			1,068,512		1,068,512	106,851			XXX		850,317		850,317	XXX	XXX	1,068,512	
Separate Accounts - Affiliates - U.S. - Captive																									
2499999 - Separate Accounts - Affiliates - U.S. - Captive																	XXX					XXX	XXX		
Separate Accounts - Affiliates - U.S. - Other																									
2599999 - Separate Accounts - Affiliates - U.S. - Other																	XXX					XXX	XXX		
2699999 - Separate Accounts - Affiliates - U.S. - Total																	XXX					XXX	XXX		
Separate Accounts - Affiliates - Non-U.S. - Captive																									
2799999 - Separate Accounts - Affiliates - Non-U.S. - Captive																	XXX					XXX	XXX		
Separate Accounts - Affiliates - Non-U.S. - Other																									
2899999 - Separate Accounts - Affiliates - Non-U.S. - Other																	XXX					XXX	XXX		
2999999 - Separate Accounts - Affiliates - Non-U.S. - Total																	XXX					XXX	XXX		
3099999 - Separate Accounts - Affiliates - Total Separate Accounts Affiliates																	XXX					XXX	XXX		
Separate Accounts - Non-Affiliates - U.S. Non-Affiliates																									

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating(1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable / Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col.12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 x Col.8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 +17 + 19 +20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance With Certified Reinsurers Due to Collateral Deficiency (Col 14 - Col. 25)
3199999 - Separate Accounts - Non-Affiliates - U.S. Non-Affiliates																	XXX					XXX	XXX		
Separate Accounts - Non-Affiliates - Non-U.S. Non-Affiliates																									
3299999 - Separate Accounts - Non-Affiliates - Non-U.S. Non-Affiliates																	XXX					XXX	XXX		
3399999 - Separate Accounts - Non-Affiliates - Total Separate Accounts Non-Affiliates																	XXX					XXX	XXX		
3499999 - Separate Accounts - Total Separate Accounts																	XXX					XXX	XXX		
3599999 - Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)																	XXX					XXX	XXX		
3699999 - Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)								1,068,512			1,068,512		1,068,512	106,851			XXX		850,317		850,317	XXX	XXX	1,068,512	
9999999	Totals							1,068,512			1,068,512		1,068,512	106,851			XXX		850,317		850,317	XXX	XXX	1,068,512	

(a)	Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

SCHEDULE S - PART 6

Five-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	768,910	1,286,722	601,532	432,846	597,775
2. Commissions and reinsurance expense allowances	99,579	78,400	48,891	28,983	(76,601)
3. Contract claims	369,014	308,772	259,052	260,238	249,606
4. Surrender benefits and withdrawals for life contracts					
5. Dividends to policyholders and refunds to members					
6. Reserve adjustments on reinsurance ceded					
7. Increase in aggregate reserves for life and accident and health contracts	213,086	768,559	169,187	136,599	296,148
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	164	173	177	186	193
9. Aggregate reserves for life and accident and health contracts	4,974,524	4,761,545	3,993,188	3,824,058	3,675,923
10. Liability for deposit-type contracts					
11. Contract claims unpaid	74,491	55,392	43,844	41,884	41,946
12. Amounts recoverable on reinsurance	30,596	18,808	14,275	16,785	14,569
13. Experience rating refunds due or unpaid					
14. Policyholders' dividends and refunds to members (not included in Line 10)					
15. Commissions and reinsurance expense allowances due					
16. Unauthorized reinsurance offset	67	438		122	63
17. Offset for reinsurance with Certified Reinsurers					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)	287,407				
19. Letters of credit (L)	3,920	3,100	3,650	2,125	2,700
20. Trust agreements (T)					
21. Other (O)					
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust					
23. Funds deposited by and withheld from (F)	850,317	740,441			
24. Letters of credit (L)					
25. Trust agreements (T)					
26. Other (O)					

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)	34,629,325,252		34,629,325,252
2. Reinsurance (Line 16)	66,841,412	(66,841,412)	
3. Premiums and considerations (Line 15)	94,917,293	164,409	95,081,702
4. Net credit for ceded reinsurance	XXX	3,162,813,096	3,162,813,096
5. All other admitted assets (balance)	522,216,578		522,216,578
6. Total assets excluding Separate Accounts (Line 26)	35,313,300,535	3,096,136,093	38,409,436,628
7. Separate Account assets (Line 27)			
8. Total assets (Line 28)	35,313,300,535	3,096,136,093	38,409,436,628
LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9. Contract reserves (Lines 1 and 2)	25,726,075,508	4,974,523,599	30,700,599,107
10. Liability for deposit-type contracts (Line 3)	281,228,964		281,228,964
11. Claim reserves (Line 4)	186,748,304	74,491,065	261,239,369
12. Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13. Premium & annuity considerations received in advance (Line 8)	2,353,447		2,353,447
14. Other contract liabilities (Line 9)	18,559,038		18,559,038
15. Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	66,916	(66,916)	
16. Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17. Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18. Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	1,137,723,202	(850,316,501)	287,406,702
19. All other liabilities (balance)	6,029,620,849	(1,102,495,154)	4,927,125,695
20. Total liabilities excluding Separate Accounts (Line 26)	33,382,376,229	3,096,136,093	36,478,512,322
21. Separate Account liabilities (Line 27)			
22. Total liabilities (Line 28)	33,382,376,229	3,096,136,093	36,478,512,322
23. Capital & surplus (Line 38)	1,930,924,306	XXX	1,930,924,306
24. Total liabilities, capital & surplus (Line 39)	35,313,300,535	3,096,136,093	38,409,436,628

NET CREDIT FOR CEDED REINSURANCE	
25. Contract reserves	4,974,523,599
26. Claim reserves	74,491,065
27. Policyholder dividends/reserves	
28. Premium & annuity considerations received in advance	
29. Liability for deposit-type contracts	
30. Other contract liabilities	
31. Reinsurance ceded assets	66,841,412
32. Other ceded reinsurance recoverables	
33. Total ceded reinsurance recoverables	5,115,856,076
34. Premiums and considerations	164,409
35. Reinsurance in unauthorized companies	66,916
36. Funds held under reinsurance treaties with unauthorized reinsurers	
37. Reinsurance with Certified Reinsurers	
38. Funds held under reinsurance treaties with Certified Reinsurers	850,316,501
39. Other ceded reinsurance payables/offsets	1,102,495,154
40. Total ceded reinsurance payable/offsets	1,953,042,980
41. Total net credit for ceded reinsurance	3,162,813,096

SCHEDULE T—PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 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	L	11,732,422	23,418,200	34		35,150,656	
2. Alaska AK	L	663,479	2,195,045			2,858,524	
3. Arizona AZ	L	25,046,340	121,877,956	18		146,924,314	253,284
4. Arkansas AR	L	14,426,646	10,183,870	14		24,610,530	69,205
5. California CA	L	114,238,359	220,061,332	6		334,299,697	501,044
6. Colorado CO	L	21,658,145	122,772,149	16		144,430,310	29,945
7. Connecticut CT	L	10,389,975	17,909,865	62		28,299,903	79,468
8. Delaware DE	L	7,950,270	13,292,914	24		21,243,208	123,105
9. District of Columbia DC	L	753,128	3,557,752			4,310,880	
10. Florida FL	L	67,190,018	200,890,989	130		268,081,137	464,751
11. Georgia GA	L	37,755,623	135,322,115	7		173,077,745	50,000
12. Hawaii HI	L	9,875,782	22,771,578			32,647,360	225,893
13. Idaho ID	L	5,589,790	10,080,220			15,670,009	
14. Illinois IL	L	49,697,128	67,819,285	549		117,516,961	66,645
15. Indiana IN	L	23,397,189	49,343,505	128		72,740,822	69,845
16. Iowa IA	L	15,251,096	16,962,701	103		32,213,901	326,365
17. Kansas KS	L	11,572,385	49,626,314	15		61,198,714	
18. Kentucky KY	L	9,292,507	15,911,798			25,204,304	267,535
19. Louisiana LA	L	9,495,049	37,561,926	4		47,056,980	135,996
20. Maine ME	L	2,708,701	5,522,594	271		8,231,566	
21. Maryland MD	L	14,289,943	59,048,435	14		73,338,392	61,851
22. Massachusetts MA	L	17,968,282	35,370,502	293		53,339,077	577,741
23. Michigan MI	L	32,923,060	83,611,435	84		116,534,579	140,904
24. Minnesota MN	L	25,528,566	19,762,671	9		45,291,246	
25. Mississippi MS	L	41,105,502	12,107,021			53,212,524	
26. Missouri MO	L	18,143,520	36,937,182	7		55,080,709	
27. Montana MT	L	2,666,163	5,554,701			8,220,864	
28. Nebraska NE	L	6,676,703	7,750,347			14,427,051	
29. Nevada NV	L	8,045,137	6,623,005			14,668,142	
30. New Hampshire NH	L	4,727,524	16,000,245	152		20,727,921	113,487
31. New Jersey NJ	L	30,997,249	74,069,245	1,737		105,068,231	158,651
32. New Mexico NM	L	2,923,370	7,884,918			10,808,288	134,257
33. New York NY	N						
34. North Carolina NC	L	48,313,097	111,489,685	30		159,802,812	32,339
35. North Dakota ND	L	4,952,828	5,092,991			10,045,819	
36. Ohio OH	L	29,224,726	75,601,657	21		104,826,404	316,092
37. Oklahoma OK	L	6,467,974	21,825,017			28,292,990	
38. Oregon OR	L	12,144,578	11,341,964	15		23,486,557	42,000
39. Pennsylvania PA	L	33,939,964	133,117,258	1,347		167,058,569	2,289,691
40. Rhode Island RI	L	1,735,428	8,654,522			10,389,951	972,421
41. South Carolina SC	L	16,053,774	27,883,739	8		43,937,521	51,885
42. South Dakota SD	L	18,242,492	4,408,999	15		22,651,506	
43. Tennessee TN	L	21,408,015	72,525,679	14		93,933,708	134,662
44. Texas TX	L	79,298,966	144,000,326	28		223,299,321	15,729,297
45. Utah UT	L	27,492,636	18,679,819			46,172,455	
46. Vermont VT	L	2,117,874	847,335	1,431		2,966,639	
47. Virginia VA	L	19,911,204	59,029,703	7		78,940,915	6,038,614
48. Washington WA	L	23,947,442	56,015,959			79,963,400	
49. West Virginia WV	L	1,935,766	6,864,365			8,800,132	
50. Wisconsin WI	L	19,612,986	64,906,071	14		84,519,072	114,867
51. Wyoming WY	L	1,011,184	1,831,114			2,842,297	31,861
52. American Samoa AS	N						
53. Guam GU	N	1,663				1,663	
54. Puerto Rico PR	L	74,486				74,486	
55. US Virgin Islands VI	N	51,342	7,000			58,342	
56. Northern Mariana Islands MP	N	7,176				7,176	
57. Canada CAN	N	6,489	3,218			9,708	
58. Aggregate Other Alien OT	XXX	1,299,135	7,200			1,306,335	
59. Subtotal	XXX	1,023,930,277	2,335,935,436	6,611		3,359,872,324	29,603,702
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	524,941				524,941	
94. Aggregate other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	1,024,455,217	2,335,935,436	6,611		3,360,397,264	29,603,702
96. Plus reinsurance assumed	XXX	6,221,860	22,901,189			29,123,048	
97. Totals (All Business)	XXX	1,030,677,077	2,358,836,625	6,611		3,389,520,313	29,603,702
98. Less reinsurance ceded	XXX	434,481,702	334,429,711	6,611		768,918,024	
99. Totals (All Business) less Reinsurance Ceded	XXX	596,195,375	2,024,406,914	(c)		2,620,602,289	29,603,702
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	1,299,135	7,200			1,306,335	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Total (Lines 58001 through 58003 + 58998)(Line 58 above)	XXX	1,299,135	7,200			1,306,335	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Total (Lines 9401 through 9403 + 9498)(Line 94 above)	XXX						

(a) Active Status Counts
L – Licensed or Chartered – Licensed insurance carrier or domiciled RRG 51
E – Eligible – Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile – See DSLI) .....
N – None of the above – Not allowed to write business in the state 6
R – Registered – Non-domiciled RRGs .....
Q – Qualified – Qualified or accredited reinsurer .....

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

(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.

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	11,732,422	23,418,200				35,150,622
2. Alaska AK	663,479	2,195,045				2,858,524
3. Arizona AZ	25,046,340	121,877,956			253,284	147,177,580
4. Arkansas AR	14,426,646	10,183,870			69,205	24,679,721
5. California CA	114,238,359	220,061,332			501,044	334,800,735
6. Colorado CO	21,658,145	122,772,149			29,945	144,460,240
7. Connecticut CT	10,389,975	17,909,865			79,468	28,379,309
8. Delaware DE	7,950,270	13,292,914			123,105	21,366,289
9. District of Columbia DC	753,128	3,557,752				4,310,880
10. Florida FL	67,190,018	200,890,989			464,751	268,545,758
11. Georgia GA	37,755,623	135,322,115			50,000	173,127,738
12. Hawaii HI	9,875,782	22,771,578			225,893	32,873,253
13. Idaho ID	5,589,790	10,080,220				15,670,009
14. Illinois IL	49,697,128	67,819,285			66,645	117,583,058
15. Indiana IN	23,397,189	49,343,505			69,845	72,810,540
16. Iowa IA	15,251,096	16,962,701			326,365	32,540,163
17. Kansas KS	11,572,385	49,626,314				61,198,699
18. Kentucky KY	9,292,507	15,911,798			267,535	25,471,839
19. Louisiana LA	9,495,049	37,561,926			135,996	47,192,972
20. Maine ME	2,708,701	5,522,594				8,231,295
21. Maryland MD	14,289,943	59,048,435			61,851	73,400,229
22. Massachusetts MA	17,968,282	35,370,502			577,741	53,916,525
23. Michigan MI	32,923,060	83,611,435			140,904	116,675,398
24. Minnesota MN	25,528,566	19,762,671				45,291,237
25. Mississippi MS	41,105,502	12,107,021				53,212,524
26. Missouri MO	18,143,520	36,937,182				55,080,702
27. Montana MT	2,666,163	5,554,701				8,220,864
28. Nebraska NE	6,676,703	7,750,347				14,427,051
29. Nevada NV	8,045,137	6,623,005				14,668,142
30. New Hampshire NH	4,727,524	16,000,245			113,487	20,841,256
31. New Jersey NJ	30,997,249	74,069,245			158,651	105,225,145
32. New Mexico NM	2,923,370	7,884,918			134,257	10,942,545
33. New York NY						
34. North Carolina NC	48,313,097	111,489,685			32,339	159,835,122
35. North Dakota ND	4,952,828	5,092,991				10,045,819
36. Ohio OH	29,224,726	75,601,657			316,092	105,142,476
37. Oklahoma OK	6,467,974	21,825,017				28,292,990
38. Oregon OR	12,144,578	11,341,964			42,000	23,528,542
39. Pennsylvania PA	33,939,964	133,117,258			2,289,691	169,346,912
40. Rhode Island RI	1,735,428	8,654,522			972,421	11,362,372
41. South Carolina SC	16,053,774	27,883,739			51,885	43,989,397
42. South Dakota SD	18,242,492	4,408,999				22,651,491
43. Tennessee TN	21,408,015	72,525,679			134,662	94,068,356
44. Texas TX	79,298,966	144,000,326			15,729,297	239,028,589
45. Utah UT	27,492,636	18,679,819				46,172,455
46. Vermont VT	2,117,874	847,335				2,965,208
47. Virginia VA	19,911,204	59,029,703			6,038,614	84,979,521
48. Washington WA	23,947,442	56,015,959				79,963,400
49. West Virginia WV	1,935,766	6,864,365				8,800,132
50. Wisconsin WI	19,612,986	64,906,071			114,867	84,633,924
51. Wyoming WY	1,011,184	1,831,114			31,861	2,874,159
52. American Samoa AS						
53. Guam GU	1,663					1,663
54. Puerto Rico PR	74,486					74,486
55. US Virgin Islands VI	51,342	7,000				58,342
56. Northern Mariana Islands MP	7,176					7,176
57. Canada CAN	6,489	3,218				9,708
58. Aggregate Other Alien OT	1,299,135	7,200				1,306,335
59. Totals	1,023,930,277	2,335,935,436			29,603,702	3,389,469,415

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Sammons Enterprises, Inc. ESOT				
Sammons Enterprises, Inc.				
Consolidated Investment Services, Inc.				
Constitution, LLC				
Community Investments, Inc.				
Nextgen Re Holdings, LLC				
Sammons Corporation				
Sammons Financial Group, Inc.				
Sammons Securities, Inc.				
Sammons Financial Network, LLC				
Midland National Life Insurance Company	46-0164570	66044	IA	
MNL Reinsurance Company	27-4013872		IA	
Solberg Reinsurance Company	61-1583842		IA	
Canal Reinsurance Company	84-3081181		IA	
My Financial Freedom LLC	30-1012500		DE	
North American Company for Life and Health Insurance	36-2428931	66974	IA	
Sammons Institutional Group, Inc.				
Property Disposition, Inc.				
Heyday Insurance Agency	61-1863087			
SFG Tenura LLC				
Beacon Capital Management, Inc.				
SFG Bermuda Ltd.	98-1600408			
Sammons Industrial, Inc.				
Alternative Fuel Solutions, Inc.				
H2 Fuels, Inc.				
Briggs International, Inc.				
Sync Storage Solutions, Inc.				
Industrial US Holdings, Inc.				
Briggs Equipment, Inc.				
Controladora Briggs de Mexico, S. de R.L. de C.V.				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Forklift Operations de Mexico, S.A. de C.V.				
Mexcolift Servicios de Personnel, S. de R.L. de C.V.				
Montacargas Yale de Mexico, S.A. de C.V.				
Briggs Equipment, S.A. de C.V.				
Briggs Equipment Mexico, Inc.				
Controladora Briggs de Mexico S. de R.L. de C.V.				
Forklift Operations de Mexico, S.A. de C.V.				
Mexcolift Servicios de Personnel, S. de R.L. de C.V.				
Montacargas Yale de Mexico, S.A. de C.V.				
Briggs Equipment, S.A. de C.V.				
SitePro Rentals, Inc.				
Briggs UK Holdings, Inc.				
Briggs Equipment UK Limited				
J.B. Plant Hire (Dungannon) Limited				
J.B. Plant Hire Limited				
Hitec Lift Trucks Limited				
BE Finance Limited				
Briggs Equipment Ireland Limited				
Bannagroe Limited				
Laois Hire Services Limited				
Balloo Hire Limited				
Balloo Hire Centre Limited				
Northern Forklift (Scotland) Limited				
Hiremech Holdings Limited				
Hiremech Limited				
AmeyBriggs Services Holding Limited				
AmeyBriggs Services Limited				
AmeyBriggs Asset Holdings Limited				
AmeyBriggs Assets Limited				
GFL Holdings Limited				

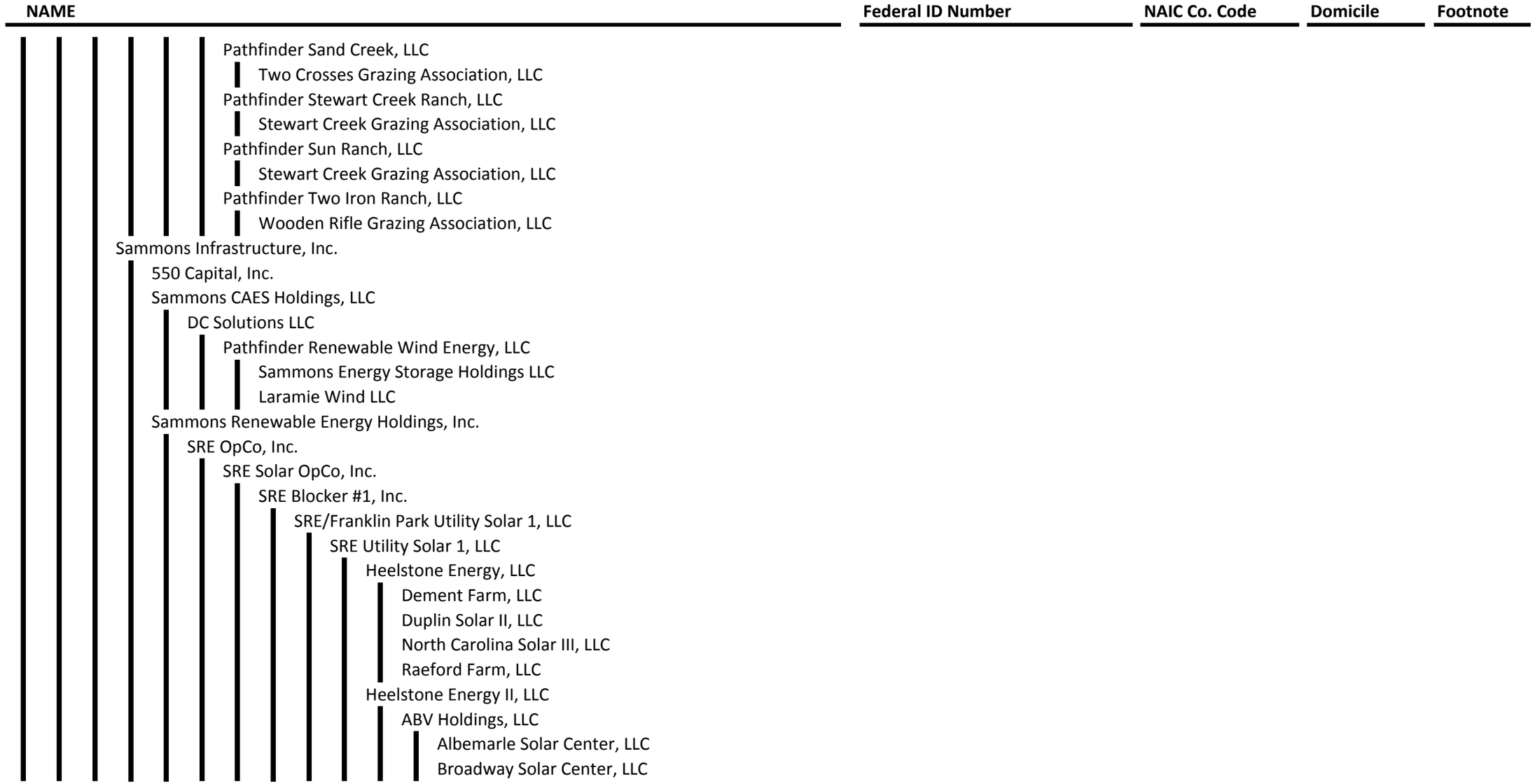
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Gwynedd Forklifts Limited				
GFL Access Limited				
Forkway Group Limited				
Forkway Limited				
Forkway (Hire) Limited				
Solent Forklift Trucks Limited				
Nisshin Denshi Limited				
PR Holdings, Inc.				
Pathfinder Ranches, LLC				
Sweetwater River Conservancy, LLC				
Sweetwater River Conservancy Greater Sage-Grouse Habitat Bank, LLC				
Sweetwater River Conservancy Bald and Golden Eagle Bank, LLC				
Sweetwater River Conservancy Wetland Mitigation Bank, LLC				
Pathfinder Land and Ranch Management, LLC				
Pathfinder Bison Bend, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Buzzard Bird Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Cardwell Access Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Cardwell Ranch, LLC				
Wooden Rifle Grazing Association, LLC				
Pathfinder Dumbell Ranch, LLC				
Beulah Belle Grazing Association, LLC				
Pathfinder Miracle Mile Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Pathfinder Ranch, LLC				
Two Crosses Grazing Association, LLC				
Pathfinder Perkins Ranch, LLC				
Wooden Rifle Grazing Association, LLC				

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

PART 1 - ORGANIZATIONAL CHART



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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Van Slyke Solar Center, LLC				
Heelstone Energy III, LLC				
SRK Holdings, LLC				
Kenansville Solar Farm, LLC				
Red Hill Solar Center, LLC				
Samarcand Solar Farm, LLC				
Heelstone Energy IV, LLC				
PV Project Holdings I, LLC				
BRE NC Solar 1, LLC				
Shelby Randolph Road Solar I, LLC				
Lafayette Solar I, LLC				
Rockingham Solar, LLC				
SID Solar I, LLC				
York Road Solar I, LLC				
Heelstone Energy V, LLC				
PV Project Holdings II, LLC				
Aspen Solar, LLC				
Balsam Solar, LLC				
Cedar Solar, LLC				
Elm Solar, LLC				
Sweetgum Solar, LLC				
Heelstone Energy VI, LLC				
PV Project Holdings III, LLC				
Morgan Farm, LLC				
Laurinburg Solar, LLC				
Nashville Farms, LLC				
ESA Newton Grove 1 NC, LLC				
ESA Selma NC 1, LLC				
ESA Smithfield 1 NC, LLC				
Heelstone Energy VII, LLC				

STATEMENT AS OF December 31, 2021

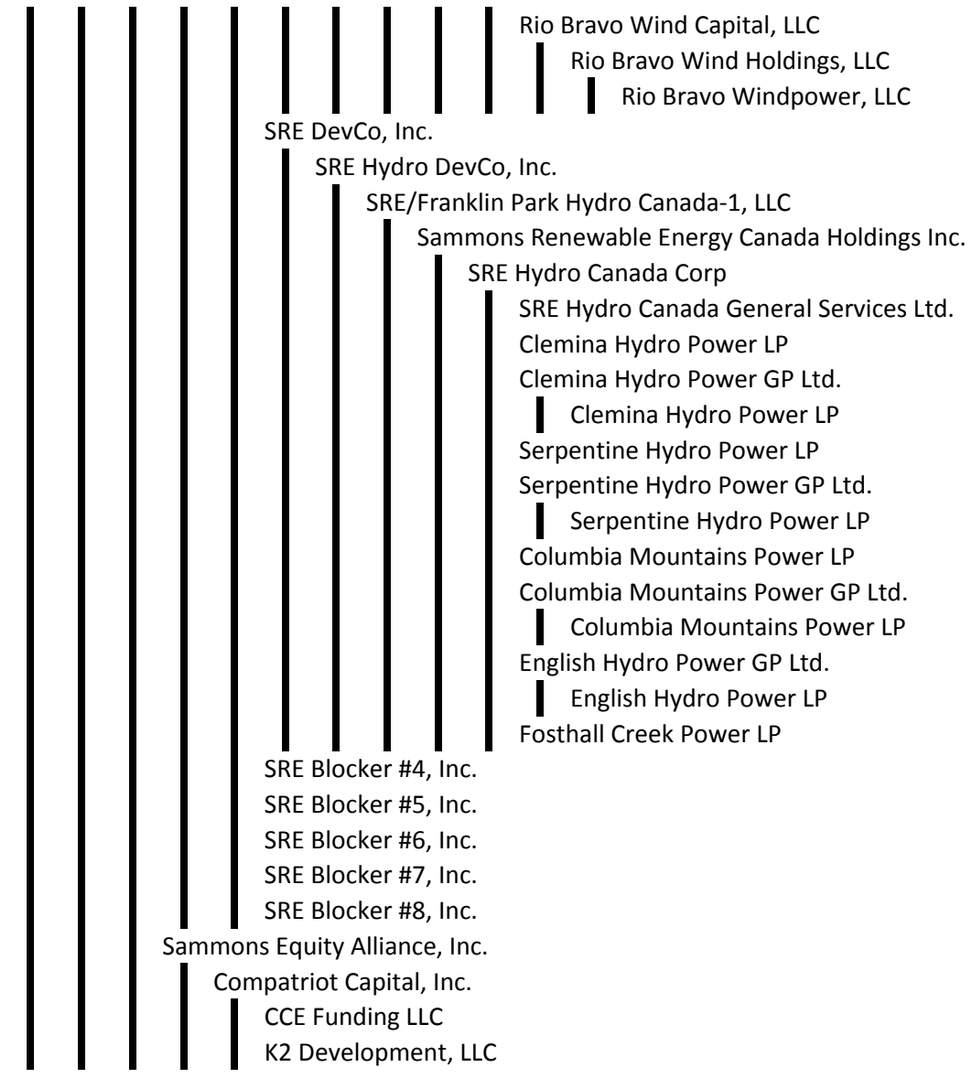
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

STATEMENT AS OF December 31, 2021

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

PART 1 - ORGANIZATIONAL CHART



NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
KDC HoldCo LLC				
KDC Real Estate JV I Controlling GP LLC				
KDC Real Estate JV I General Partner LP				
KDC Real Estate JV I LP				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
KDC Real Estate JV I General Partner LP				
KDC Real Estate JV I LP				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
KDC Real Estate JV I LP				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
KDC Real Estate JV I REIT Manager LLC				
KDC Real Estate JV I REIT LLC				
KDC Real Estate JV I Operating LLC				
ASG Mortgage Investors, LLC				
DBI/ASG Advisors, LP				
DBI/ASG Mortgage Acquisition Fund I, LP				
CCI Historic, Inc.				
CCI Residential LLC				
Albion Residential LLC				
Albion Construction LLC				
Albion HoldCo LLC				
Albion Columbus 1, LLC				
Albion Columbus Investors 1, LLC				
Albion WM 1, LLC				
Albion at Evanston Investors I, LLC				
Albion at Evanston, LLC				
Albion at Oak Park Member, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Albion at Oak Park Investors I, LLC				
Albion at Oak Park, LLC				
Albion DeVille Member LLC				
Albion at Beachwood LLC				
Beachwood Apartments LLC				
Albion at Parklane GP, LLC				
Albion at Parklane Limited Partner, LLC				
Pent House Associates				
Albion at Highland Park, LLC				
AJ Highland Park Investors, LLC				
Albion Jacobs Highland Park, LLC				
Albion at New Forum Member, LLC				
New Forum Apartments JV Investors, LLC				
New Forum Owner LLC				
Albion in the Gulch Member, LLC				
Albion in the Gulch Investors, LLC				
Albion in the Gulch, LLC				
Albion at Renaissance Place, LLC				
AJ Renaissance Place Investors, LLC				
Albion Jacobs Renaissance Place, LLC				
Albion at Palatine, LLC				
VGH/Dallas LLC				
Village Green Holding LLC				
Village Green Management Company LLC				
Village Green Communications LLC				
Village Green Management Company of Illinois LLC				
Village Green Management Company of North Carolina LLC				
Village Green Management Company of Pennsylvania LLC				
Southside Works Holding LLC				
Southside Works City Apartments LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
LAV MP Holding, LLC				
Morrow Park City Apartments LLC				
Morrow Park Holding LLC				
VG Morrow Park Capital LLC				
Morrow Park City Apartments LLC				
VG ECU Holdings LLC				
CCI/HTC, Inc.				
VGH Credit LLC				
SLBCA Holding LLC				
Soo Line Building City Apartments LLC				
SLBCA Tenant LLC				
Soo Line Building City Apartments LLC				
SLBCA Developer LLC				
SLBCA Tenant LLC				
E2M Holdings, LLC				
E2M Partners, LLC				
Legacy KDC Holdings, LLC				
E2M Villas at RPW, LLC				
AHC Villas Richmond, LLC				
VG Morrow Park Capital LLC				
Morrow Park City Apartments LLC				
JLB Partners LLC				
JLB BUILDERS LLC				
JLB REALTY LLC				
JLB RESIDENTIAL LLC				
JLB Stafford Land LP				
JLB 2728 Cedar Springs, LP				
JLB McLean LLC				
JLB Chapman LP				
JLB Chapman GP LLC				

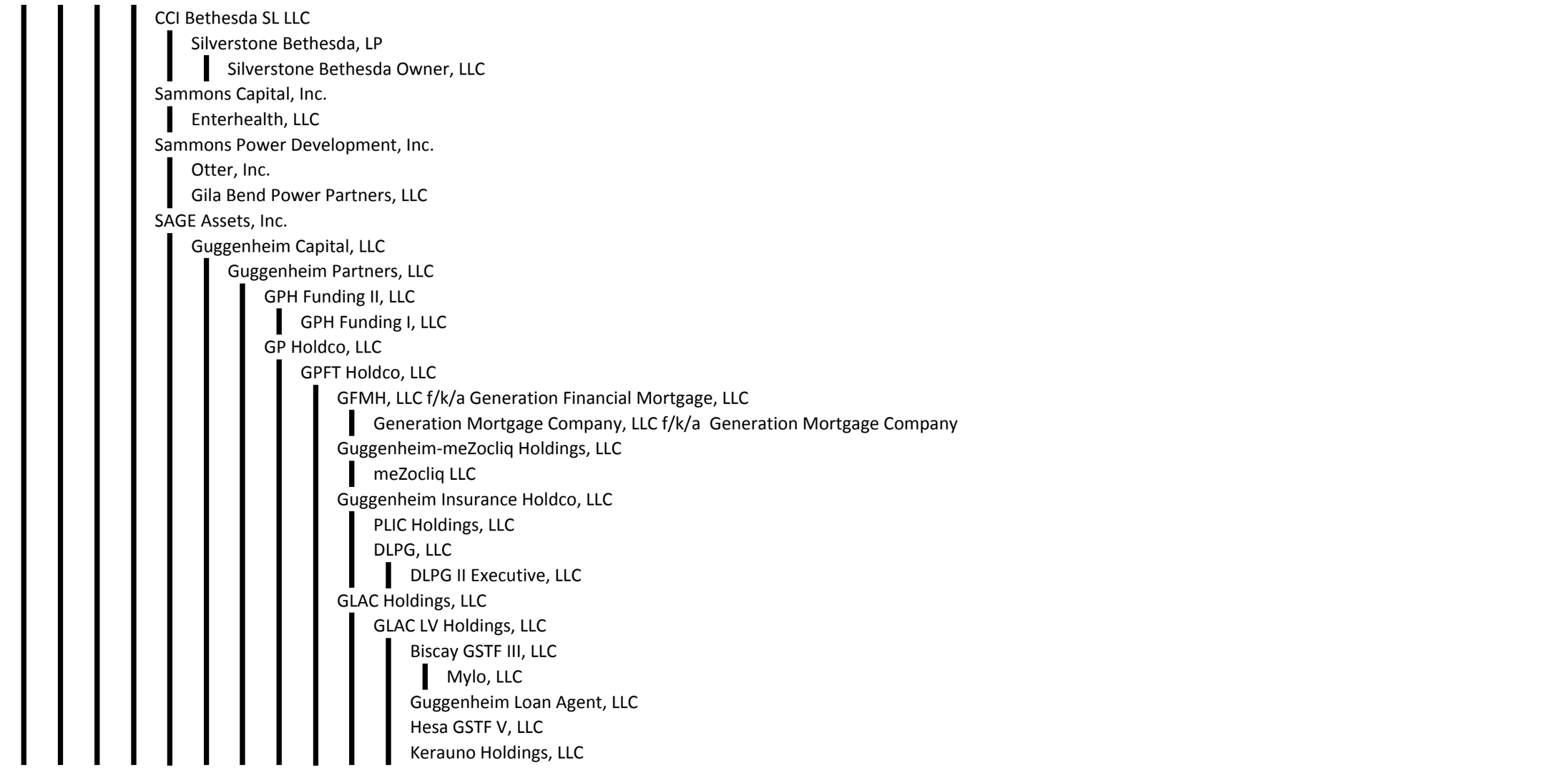
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
JLB Center Street, LP				
JLB Winhall, LP				
JLB Portales Partners Mgr L.P.				
JLB Portales Partners LLC				
JLB Stafford Phase I L.P.				
JLB Stafford Phase I GP LLC				
JLB Stafford Phase Two L.P.				
JLB Stafford Phase Two GP LLC				
JLB West Paces Phase I L.P.				
JLB West Paces Phase I GP LLC				
Longhorn Trail Ranch II, Ltd.				
Ski Partners, LLC				
SP Land Company, LLC				
Ski Partners II, LLC				
Woodbine Legacy Investment Partners, LP				
Woodbine Legacy Holdings, LLC				
Woodbine Legacy Pref Partners, LP				
Woodbine Legacy Holdings, LLC				
Gerrity Holdings LLC				
Gerrity Group, LLC				
Gerrity Retail Fund 3 Management, LLC				
Gerrity Retail Partners 3, LLC				
Gerrity Retail Fund 3, LP				
Gerrity Retail Investors 3, LLC				
GRF Special, LLC				
Gerrity Retail Fund 3, LP				
Gerrity Retail Fund 3, LP				
CCI Tysons SL, LLC				
Silverstone Tysons, LP				
Silverstone Tysons Owner, LLC				

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

PART 1 - ORGANIZATIONAL CHART



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

PART 1 - ORGANIZATIONAL CHART

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Guggenheim Partners Fund Management (Europe) Limited				
Guggenheim Global Investments Public Limited Company				
GPIMH Sub, LLC				
Guggenheim Funds Services, LLC				
Guggenheim Funds Investment Advisors, LLC				
Guggenheim Funds Distributors, LLC				
GSA, LLC				
Guggenheim Corporate Funding, LLC				
Corio RR Finance-3, LLC				
Corio RR Finance-4, LLC				
G-Covestre Capital Holdings LLC				
Covestre Capital PropCo-1 LLC				
Covestre Capital PropCo-2 LLC				
Covestre Capital PropCo-3 LLC				
Covestre Capital PropCo-4 LLC				
Covestre Capital PropCo-5 LLC				
Covestre Capital PropCo-6 LLC				
Covestre Capital PropCo-7 LLC				
Covestre Capital PropCo-8 LLC				
Covestre Capital PropCo-9 LLC				
Covestre Capital PropCo-10 LLC				
Covestre Capital PropCo-11 LLC				
Covestre Capital PropCo-12 LLC				
Covestre Capital PropCo-13 LLC				
Covestre Capital PropCo-14 LLC				
Covestre Capital PropCo-15 LLC				
Covestre Capital PropCo-16 LLC				
Covestre Capital PropCo-17 LLC				
Covestre Capital PropCo-18 LLC				
Covestre Capital PropCo-19 LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Covestre Capital PropCo-20 LLC				
Covestre Capital PropCo-21 LLC				
Covestre Capital PropCo-22 LLC				
Covestre Capital PropCo-23 LLC				
Covestre Capital PropCo-24 LLC				
Covestre Capital PropCo-25 LLC				
Covestre Capital PropCo-26 LLC				
Covestre Capital PropCo-27 LLC				
Covestre Capital PropCo-28 LLC				
Covestre Capital PropCo-29 LLC				
Covestre Capital PropCo-30 LLC				
Covestre Capital PropCo-31 LLC				
Covestre Capital PropCo-32 LLC				
Covestre Capital PropCo-33 LLC				
Covestre Capital PropCo-34 LLC				
Covestre Capital PropCo-35 LLC				
Covestre Capital PropCo-36 LLC				
Covestre Capital PropCo-37 LLC				
Covestre Capital PropCo-38 LLC				
Covestre Capital PropCo-39 LLC				
Covestre Capital PropCo-40 LLC				
Covestre Capital LLC				
Guggenheim Investor Services, LLC				
Guggenheim Partners Advisors, LLC				
Guggenheim Partners Investment Management, LLC				
AECORN, LLC				
Artemis Aircraft Investments, LLC				
AT Funding Note Issuer, LLC				
Bronco Media Holdings LLC				
Bronco Media MM LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
ELM 2 MM Funding LLC				
ELM 3 MM Funding LLC				
ELM MM LLC				
ETMF C-B LLC				
ETMF C-G LLC				
ETUR C-B LLC				
ETUR C-G LLC				
ETUR C-G 2 LLC				
Fitzcarraldo Funding LLC				
ETGP AMZ 1 Venture, LP				
G-Craton MM LLC				
G-Craton Holdings LLC				
G-Ficus MM LLC				
G-Ficus Holdings LLC				
GIBSL SN, LLC				
G-One MM LLC				
G-One Holdings LLC				
GPF SMLP, LLC				
G-PIPE MM LLC				
G-PIPE LLC				
G-Prairie MM LLC				
G-Prairie LLC				
G-PUFF MM LLC				
G-PUFF LLC				
G-PUFF 2 MM LLC				
G-PUFF 2 LLC				
Molly Aida Funding LLC				
ETGP AMZ 2 Venture, LP				
Rosales Funding LLC				
Rosales Holdco LLC				
Ulmus Funding LLC				
Ulmus Holdco LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
GIES Managing Member, LLC				
GIES Investment, LLC				
GIES Holdco, LLC				
GIES, LLC				
Hyperscale MM Funding LLC				
Hyperscale Funding LLC				
Hypnos C-B LLC				
Hypnos C-G LLC				
Hypnos Funding LLC				
Hypnos Holdco LLC				
Hypnos MM LLC				
Internet Radio Funding, LLC				
Internet Radio Funding II, LLC				
Corio Funding, LLC				
Corio RR Funding, LLC				
Corio RR Finance Co., LLC				
Corio RR Finance Co.-2, LLC				
CSCN, LLC				
I-SAIL, LLC				
SAIL 4 Finance, LLC				
SAIL 4 VFN NOTE ISSUER, LLC				
MERLIN Series 2015-A LLC				
MERLIN Series 2015-B LLC				
MERLIN Series 2015-C LLC				
REST, LLC				
SAILS-3, LLC				
SAILES 4-O, LLC				
CardCash Holdings, LLC				
Guggenheim Core Plus Fund, LLC				
AMC Investor Holdings LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
GPAM Holdings II, LLC				
Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd.				
GPIM Holdings VIII, Ltd.				
NZCG Feeder 1, L.P.				
Guggenheim NSA Napoli-Mirabella Trust 2019				
Guggenheim Partners Opportunistic Investment Grade Securities Private Pensions Fund, LLC				
Guggenheim Partners Opportunistic Investment Grade Securities Fund 2015, LLC				
Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC				
Guggenheim Private Debt Fund 2.0 Managing Member, LLC				
Guggenheim Private Debt Fund Note Issuer 2.0, LLC				
Guggenheim Private Debt Fund 2.0-I, LLC				
Guggenheim Private Debt Master Fund 2.0, LLC				
Guggenheim Private Debt Fund 2.0, LLC				
Guggenheim Private Debt MFLTB 2.0, LLC				
Guggenheim Private Debt Master Fund 2.0, LLC				
Guggenheim Private Debt Fund 2.0, Ltd.				
Guggenheim Private Debt Master Fund 2.0, LLC				
Guggenheim Private Debt Master Fund 2.0, LLC				
Guggenheim Private Debt Fund 3.0 Managing Member, LLC				
GW Ocean, LLC				
5180 CLO LP				
5180-2 CLO LP				
Copper River CLO Ltd.				
GIM GP Ltd.				
Bingham CDO L.P.				
GPM Center Court, LLC				
Guggenheim High-Yield Fund, LLC				
Guggenheim High-Yield Plus Fund LLC				
Guggenheim High-Yield Plus Fund SPC				
Guggenheim High-Yield Plus Master Fund SPC				
Guggenheim Investors Fund LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Guggenheim Loan Fund, LLC				
Guggenheim Private Debt Fund Managing Member, LLC				
Guggenheim Private Debt Master Fund, LLC				
Guggenheim Private Debt Fund, Ltd.				
Guggenheim Private Debt Fund, LLC				
Guggenheim Private Debt Fund Trinity Investco, LLC				
Guggenheim Private Debt Fund Throne Investco, LLC				
Guggenheim Private Debt Fund Note Issuer, LLC				
Guggenheim Private Debt Fund Throne Investco, LLC				
Kennecott Funding Ltd.				
Magma WCFF II Ltd				
NZC Guggenheim Fund Limited				
NZC Guggenheim Fund LLC				
NZC Guggenheim Master Fund Limited				
NZCG Funding Ltd.				
NZCG Funding LLC				
BBEP Legacy Holdings, LLC				
Orpheus Funding LLC				
Orpheus Holdings LLC				
Promenade-C 2 LLC				
Promenade Funding LLC				
Promenade Holdco LLC				
Promenade MM LLC				
Sands Point Funding Ltd.				
Seven Sticks CLO Ltd.				
Stellar Funding, Ltd.				
Rydex Holdings, LLC				
Security Investors, LLC				
GS Gamma Management, LLC				
GS Gamma Investments, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
GS Gamma Advisors, LLC				
GPAM Holdings, Inc.				
Guggenheim Credit Services, LLC				
3200 West Twain Holdings I LLC				
AAFT-MSN 29573 Lender LLC				
AAFT-MSN 29574 Lender LLC				
AAFT-MSN 31163 Lender LLC				
AAFT-MSN 31167 Lender LLC				
AAFT-MSN 33227 Lender LLC				
AAFT-MSN 33229 Lender LLC				
AAFT-MSN 33321 Lender LLC				
AAFT-MSN 33486 Lender LLC				
Acsal Holdco LLC				
AAFT-MSN 29573 Holdco LLC				
AAFT-MSN 29574 Holdco LLC				
AAFT-MSN 31163 Holdco LLC				
AAFT-MSN 31167 Holdco LLC				
AAFT-MSN 33227 Holdco LLC				
AAFT-MSN 33229 Holdco LLC				
AAFT-MSN 33321 Holdco LLC				
AAFT-MSN 33486 Holdco LLC				
AAFT-MSN 29573 LLC				
AAFT-MSN 29574 LLC				
AAFT-MSN 31163 LLC				
AAFT-MSN 31167 LLC				
AAFT-MSN 33227 LLC				
AAFT-MSN 33229 LLC				
AAFT-MSN 33321 LLC				
AAFT-MSN 33486 LLC				
Lionel Investors LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Guggenheim Energy LLC				
Guggenheim Energy Opportunities Fund, LP				
Guggenheim Loan Services Company, LLC				
Guggenheim Loan Services Company, Inc.				
Guggenheim Real Estate, LLC (fka Guggenheim Commercial Real Estate Finance, LLC)				
Guggenheim Real Estate (CA), Inc. (fka Guggenheim Commercial Real Estate Finance (CA), Inc.)				
Guggenheim Transparent Value, LLC				
Transparent Value, L.L.C.				
Transparent Value Private Limited				
GI Holdco II Sub LLC				
Guggenheim Partners Advisory Company				
SBTree, Inc.				
South Blacktree Agency, LLC				
Links Holdings, Inc.				
Links Holdings LLC				
Links GKPL Holdco, LLC				
Guggenheim Partners Middle East Limited				
Links GPJL Holdco, LLC				
Guggenheim Partners Japan, Ltd.				
Guggenheim Securities Credit Partners, LLC				
Guggenheim Securities International, Ltd.				
Guggenheim Securities, LLC				
Guggenheim Trust Assets, LLC				
GWM Holdco, LLC				
Asset Consulting Group, LLC				
GP Feeder Fund Management, LLC				
GIA Europe Holdings, Ltd.				
Guggenheim Investment Advisors (Europe) Limited				
Guggenheim Investment Advisors, LLC				
TEK Financial, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
PLUS Funding IV, LLC				
GSFI, LLC				
JLx3, LLC				
GSFI, LLC				
Generation Financial Group LLC				
Generation Financial Group, LLC				
IPEX LLC				
IPEX Services, LLC				
GC Orpheus Investors, LLC				
White Oak Guggenheim Feeder Fund, LLC				
Guggenheim Payroll Agent, LLC				
GC Parent Holdings, LLC				
GRREP Holdings, LLC				
Guggenheim Retail Real Estate Partners, LLC f/k/a Guggenheim Retail Real Estate Partners, Inc.				
Guggenheim Development Services, LLC fka Terrabyte Development, LLC				
West Coast QSR Acquisitions, LLC				
Java Acquisition Company 0013, LLC				
Java Acquisition Company 0031, LLC				
JL Ada 1846, LLC				
JL Bedford 1458, LLC				
JL Bee Cave 1559, LLC				
JL Beloit 1365, LLC				
JL Bolivar 1575, LLC				
JL Brownsville 1524, LLC				
JL Cape Girardeau 1502, LLC				
JL Centerton 1337, LLC				
JL Chattanooga 1491, LLC				
JL Chickasha 1476, LLC				
JL Corpus Christi 1454, LLC				
JL Cortlandville 1462, LLC				

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
JL Delavan 1363, LLC				
JL Dripping Springs 1369, LLC				
JL El Paso 1537, LLC				
JL El Paso 1542, LLC				
JL El Paso 1546, LLC				
JL Evansville 1459, LLC				
JL Fayetteville 1336, LLC				
JL Flowood 1515, LLC				
JL Fort Oglethorpe 1492, LLC				
JL Fort Worth 834, LLC				
JL Fort Worth 1393, LLC				
JL Frankfort 1460, LLC				
JL Georgetown 1407, LLC				
JL Jeffersonville 1440, LLC				
JL Kyle 1338, LLC				
JL Lake Hallie 1434, LLC				
JL Machesney Park 1388, LLC				
JL Lexington 1436, LLC				
JL Little Rock 1489, LLC				
JL Louisville 1437, LLC				
JL Manitowoc 1257, LLC				
JL Manvel 1255, LLC				
JL Marion 1499, LLC				
JL Mason 1523, LLC				
JL McAlester 1490, LLC				
JL Mobile 1536, LLC				
JL New Hartford 1463, LLC				
JL Nixa 1386, LLC				
JL Normal 1457, LLC				
JL Oconomowoc 1513, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
JL Oshkosh 1465, LLC				
JL Owensboro 1461, LLC				
JL Pharr 1482, LLC				
JL Radcliff 1569				
JL Richland 1509, LLC				
JL Rockford 1428, LLC				
JL Saraland 1552, LLC				
JL Siloam Springs 1448, LLC				
JL Springfield 1433, LLC				
JL Springfield 1495, LLC				
JL St. Robert 1582, LLC				
JL Webster 1313, LLC				
Lansing 824 Retail, LLC				
SC-H Sellersburg 1373, LLC				
SE Napa 1279, LLC				
SE Orangevale 1223, LLC				
SE Stockton 1394 LLC				
TCFBK Richton Park 866, LLC				
Stonebridge Investors III, LLC				
National Brand Investors I, LLC				
Retail Investors III, LLC				
FD Orange Beach 859, LLC				
NE Lewiston 820, LLC				
GW Phoenix 799, LLC				
NC Lincolnshire 624, LLC				
NC Little Rock 642, LLC				
NC Naperville 623, LLC				
SE Sacramento 1224, LLC				
SE Union City 1247, LLC				
TLEXP Ellisville 926, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
TLEXP Kansas City 1250, LLC				
TLEXP Overland Park 978, LLC				
TLEXP St. Peters 899, LLC				
TLEXP St. Peters 1200, LLC				
GM Lansing 824, LLC				
JL Appleton 980, LLC				
JL Bentonville 1412, LLC				
JL Cypress 821, LLC				
JL Cypress 1433, LLC				
JL Hamburg 1301, LLC				
JL Huntley 797, LLC				
JL Irondequoit 1252, LLC				
JL Joplin 1391, LLC				
JL Katy 916, LLC				
JL Milwaukee 1397, LLC				
JL Nicholasville 1389, LLC				
JL Normal 1378, LLC				
JL Plover 1320, LLC				
JL Porter 1414, LLC				
JL Princeton 1332, LLC				
JL Rib Mountain 1319, LLC				
JL Romeoville 1318, LLC				
JL Somers 1403, LLC				
JL Spring 1384, LLC				
JL Springdale 1357, LLC				
JL Sycamore 1379, LLC				
JLSB Fort Smith 1405, LLC				
Stonebriar JL Henrietta 1273, LLC				
Cainhoy Land & Timber, LLC				
Seven Sticks, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
GFPID, LLC				
GFPIC, L.P.				
GGIC, Ltd.				
GGIC KTI Holdings Ltd.				
GFP Green Inc.				
GFP Peru Dunas Holdings, Inc.				
GGIC Greenbacker Funding Ltd.				
GGIC IIP Holdings, L.P.				
Franklin Park (Cyprus) Limited				
GGIC IIP Holdings Ltd.				
GGIC Manager, LLC				
Guggenheim Golf Properties Investor, LLC				
Guggenheim GN Fund I, Ltd. (fka Guggenheim-Nicklaus Fund I, Ltd.)				
GNP-IC, LLC				
GNP-MR, LLC				
Carmocela Investimentos Imobiliarios e Turisticosm Unipessoal, Lda				
Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)				
GNP-BA, LLC				
GNP-BA S.R.L.				
GN Fund I, LLC				
GDP - Pilara Lotes, LLC				
GC Pilar Golf Investment, LLC				
Pilar Holdings, LLC				
Toledo-MNG, LLC				
Toledo-SLS, LLC				
Guggenheim Services, LLC				
GC Disbursement Agent, LLC				
Guggenheim Disbursement Agent, LLC				
Guggenheim Receivable Financing, LLC				
Guggenheim Manager, Inc.				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
GMI GPIM, LLC				
GMI GPIMH, LLC				
Guggenheim Premises I, LLC				
GPM: Fundrise, LLC				
GC Deferred Compensation I, LLC				
AC Storage, LLC				
Collectibles Antiquities Company, LLC				
Pilara Lotes II, LLC				
Guggenheim Opportunities Investors I-B, LLC				
Guggenheim Opportunities Investors IV, LLC				
Guggenheim Opportunities Investors V, LLC				
Guggenheim Opportunities Investors VI, LLC				
White Oak Guggenheim Feeder Fund, LLC				
Guggenheim SPAC Holdings Holdings, LLC				
Guggenheim GGP Holdings, LLC				
GGP Holdco, LLC				
GGP Sponsor Holdings, LLC				
Gores Guggenheim Sponsor LLC				
Gores Guggenheim Inc.				
Guggenheim GPH Holdings, LLC				
GPH Holdco, LLC				
Guggenheim Partners Holdings, LLC				
Guggenheim Special Purpose Acquisition Corp. I				
Metric Finance TopCo, LLC				
Bound Brook Capital Corporation				
GPH Funding II, LLC				
Metric Finance Acquisition Corp. I				
Metric Finance Acquisition Corp. II				
Metric Finance Acquisition Corp. III				
Metric Finance Acquisition Corp. IV (fka Bound Brook Capital Corporation)				

STATEMENT AS OF December 31, 2021

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Metric Finance Holdings I, LLC				
Metric Finance Holdings II, LLC				
Metric Finance Holdings III, LLC				
Silver Sustainable Solutions Corp. (fka GPH Funding I, LLC)				
Liberty Hampshire Holdings, LLC				
Guggenheim Treasury Services, LLC				
The Liberty Hampshire Company, LLC				
GIFMS Capital Company, LLC				
Blanford Capital Company #1, LLC				
Blanford Capital Company #2, LLC				
Blanford Capital Company #3, LLC				
Blanford Capital Company #4, LLC				
Blanford Capital Company #5, LLC				
Blanford Capital Company #6, LLC				
Blanford Capital Company #7, LLC				
Blanford Capital Company #8, LLC				
Blanford Capital Company #9, LLC				
Blanford Capital Company #10, LLC				
Blanford Capital Company #11, LLC				
Blanford Capital Company #12, LLC				
Blanford Capital Company #13, LLC				
Blanford Capital Company #14, LLC				
Blanford Capital Company #15, LLC				
Blanford Capital Company #16, LLC				
Blanford Capital Company #17, LLC				
Blanford Capital Company #18, LLC				
Blanford Capital Company #19, LLC				
Blanford Capital Company #20, LLC				
Blanford Capital Company #21, LLC				
Blanford Capital Company #22, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Blanford Capital Company #23, LLC				
Blanford Capital Company #24, LLC				
Blanford Capital Company #25, LLC				
Blanford Capital Company #26, LLC				
GIFS Capital Company, LLC				
GIFM Holdings Trust				
Sandy Point Capital Company, LLC				
Saratoga Springs Capital Company, LLC				
Saratoga (Cayman) Ltd.				
BFC Capital Company, LLC				
Bound Brook Capital Corporation				
Chelsea Creek Capital Company, LLC				
Jasmine Asset Funding Limited				
Kemps Landing Capital Company, LLC				
Kips Bay Capital Company #2, LLC				
Kips Bay Capital Company #4, LLC				
Guggenheim Treasury Services International Limited				
Guggenheim Treasury Services (Europe) Limited				
Moore's Creek Capital Corporation				
Forrestal Portfolios, LLC				
The Liberty Hampshire Capital Company, LLC				
Guggenheim Treasury Services Corporation (N.Y.)				
Bennington Stark Capital Company, LLC				
Cedar Springs Capital Company, LLC				
Cedar Springs (Cayman) Ltd.				
Concord Minutemen Capital Company, LLC				
Crown Point Capital Company, LLC				
Legacy Capital Company, LLC				
Optimus Funding Company, LLC				
Ridgefield Funding Company, LLC				

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

PART 1 - ORGANIZATIONAL CHART

NAME	Federal ID Number	NAIC Co. Code	Domicile	Footnote
Thomas Creek Capital Corporation				
Valcour Bay Capital Company, LLC				
White Plains Capital Company, LLC				
Lexington Parker Capital Company, L.L.C.				
Great Bridge Capital Company, LLC				
Washington Lee Capital Company, LLC				
Relationship Funding (Cayman) Ltd.				
Sammons Distribution Holdings, Inc.				
Sammons BW, Inc.				
Parkway Mortgage, Inc.				
Asheville Resolution Corporation				
GPI Ventures LLC				

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	Sammons Enterprises, Inc. ESOT	00000	30-6332515				Sammons Enterprises, Inc. ESOT	TX	UIP					NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-6027423				Sammons Enterprises, Inc.	DE	UIP	Sammons Enterprises, Inc. ESOT	Ownership	100.0	Sammons Enterprises, Inc. ESOT (SEI ESOT)	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	88-0214301				Consolidated Investment Services, Inc	NV	UIP	Sammons Enterprises, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	59-1275568				Asheville Resolution Corporation	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5664082				GPI Ventures, LLC	DE	NIA	Asheville Resolution Corporation	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Community Investments, Inc.	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3256643				Constitution, LLC	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Nextgen Re Holdings, LLC	DE		Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000	75-0864422				Sammons Corporation	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-0441748				Sammons Financial Group, Inc	DE	UIP	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-0569064				Sammons Securities, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2586652				Sammons Financial Network, LLC	DE	NIA	Sammons Securities, Inc.	Ownership	100.0	SEI ESOT	NO	
00431	Sammons Enterprises, Inc. ESOT	66044	46-0164570				Midland National Life Insurance Company	IA	RE	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00431	Sammons Enterprises, Inc. ESOT	00000	27-4013872				MNL Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	
00431	Sammons Enterprises, Inc. ESOT	00000	61-1583842				Solberg Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	
00431	Sammons Enterprises, Inc. ESOT	00000	84-3081181				Canal Reinsurance Company	IA	IA	Midland National Life Insurance Company	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					My Financial Freedom LLC	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00431	Sammons Enterprises, Inc. ESOT	66974	36-2428931				North American Company for Life and Health Insurance	IA	IA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3005562				Sammons Institutional Group, Inc	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-4150950				Property Disposition, Inc.	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1863087				Heyday Insurance Agency	DE	NIA	Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Beacon Capital Management, Inc.	OH		Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SFG Tenura, LLC	DE		Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1600408				SFG Bermuda, LTD	BMU		Sammons Financial Group, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2888760				Sammons Industrial, Inc.	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000					Alternative Fuel Solutions, Inc.	DE	NIA	Sammons Industrial, Inc.	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000					H2 Fuels, Inc.	DE	NIA	Sammons Industrial, Inc.	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000	36-4732426				Briggs International, Inc.	DE	NIA	Sammons Industrial, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sync Storage Solutions, Inc.	DE	NIA	Briggs International, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2869108				Industrial US Holdings, Inc.	DE		Briggs International, Inc.	Ownership	100.0	SEI ESOT		

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	Sammons Enterprises, Inc. ESOT	00000	85-3345393				SitePro Rentals, Inc.	DE	NIA	Industrial US Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2622734				Briggs Equipment, Inc.	DE	NIA	Industrial US Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2659334				Briggs Equipment Mexico, Inc.	DE	NIA	Briggs Equipment, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Controladora Briggs de Mexico, S. de R.L. de C.V.	MEX	NIA	Briggs Equipment, Inc.	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Controladora Briggs de Mexico, S. de R.L. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Forklift Operations de Mexico, S.A. de C.V.	MEX	NIA	Controladora Briggs de Mexico, S. de R.L. de C.V.	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Forklift Operations de Mexico, S.A. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Mexcolift Servicios de Personnel, S. de R.L. de C.V.	MEX	NIA	Controladora Briggs de Mexico, S. de R.L. de C.V.	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Mexcolift Servicios de Personnel, S. de R.L. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Montacargas Yale de Mexico, S.A. de C.V.	MEX	NIA	Briggs Equipment, Inc.	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Montacargas Yale de Mexico, S.A. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Briggs Equipment, S.A. de C.V.	MEX	NIA	Briggs Equipment, Inc.	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Briggs Equipment, S.A. de C.V.	MEX	NIA	Briggs Equipment Mexico, Inc.	Ownership	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5197776				Briggs UK Holdings, Inc.	DE	NIA	Briggs International, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-3223561				Briggs Equipment UK Limited	GBR	NIA	Briggs UK Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					J.B. Plant Hire (Dungannon) Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000					J.B. Plant Hire Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000					BE Finance Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hitec Lift Trucks Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Balloo Hire Centre Limited		NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hiremech Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hiremech Limited	GBR	NIA	Hiremech Holdings Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Northern Forklift (Scotland) Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Briggs Equipment Ireland Limited		NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Bannagroe Limited		NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000					Laois Hire Services Limited		NIA	Bannagroe Limited	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000					Balloo Hire Limited		NIA	Briggs Equipment Ireland Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Asset Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Assets Limited	GBR	NIA	AmeyBriggs Asset Holdings Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Services Holding Limited	GBR		Briggs Equipment UK Limited	Ownership	50.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000					AmeyBriggs Services Limited	GBR		AmeyBriggs Services Holding Limited	Ownership	100.0	SEI ESOT		

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	Sammons Enterprises, Inc. ESOT	00000					GFL Holdings Limited	GBR	NIA	Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Gwynedd Forklifts Limited	GBR	NIA	GFL Holdings Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GFL Access Limited	GBR	NIA	GFL Holdings Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Forkway Group Limited	GBR		Briggs Equipment UK Limited	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000					Forkway Limited	GBR		Forkway Group Limited	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000					Forkway (Hire) Limited	GBR		Forkway Group Limited	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000					Solent Forklift Trucks Limited	GBR		Forkway Group Limited	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000					Nishhen Denshi Limited	GBR		Forkway Group Limited	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Infrastructure, Inc.	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					550 Capital, Inc	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons CAES Holdings, LLC	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-2115280				DC Solutions LLC	DE	NIA	Sammons CAES Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3181274				Pathfinder Renewable Wind Energy, LLC	WY	NIA	DC Solutions LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Energy Storage Holdings LLC	WY	NIA	Pathfinder Renewable Wind Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Laramie Wind LLC	WY	NIA	Pathfinder Renewable Wind Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4744404				Sammons Renewable Energy Holdings, Inc	DE	NIA	Sammons Infrastructure, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2577924				SRE OpCo, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4750081				SRE Solar OpCo, Inc.	DE	NIA	SRE OpCo, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4848700				SRE Blocker #1, Inc.	DE	NIA	SRE Solar OpCo, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-1592062				SRE/Franklin Park Utility Solar 1, LLC	DE	NIA	SRE Blocker #1, Inc.	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-1592268				SRE Utility Solar 1, LLC	DE	NIA	SRE/Franklin Park Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Dement Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Raeford Farm, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Duplin Solar II, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					North Carolina Solar III, LLC	NC	NIA	Heelstone Energy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy II, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ABV Holdings, LLC	NC	NIA	Heelstone Energy II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albemarle Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Broadway Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Van Slyke Solar Center, LLC	NC	NIA	ABV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy III, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRK Holdings, LLC	NC	NIA	Heelstone Energy III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Kenansville Solar Farm, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Red Hill Solar Center, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Samarcand Solar Farm, LLC	NC	NIA	SRK Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy IV, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings I, LLC	NC	NIA	Heelstone Energy IV, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					BRE NC Solar 1, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Shelby Randolph Road Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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00000	Sammons Enterprises, Inc. ESOT	00000					Lafayette Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Rockingham Solar, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SID Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					York Road Solar I, LLC	NC	NIA	PV Project Holdings I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy V, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings II, LLC	NC	NIA	Heelstone Energy V, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Aspen Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Balsam Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Cedar Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Elm Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sweetgum Solar, LLC	NC	NIA	PV Project Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy VI, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings III, LLC	NC	NIA	Heelstone Energy VI, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Morgan Farm, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Laurinburg Solar, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Nashville Farms, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Newton Grove 1 NC, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Selma NC 1, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ESA Smithfield 1 NC, LLC	NC	NIA	PV Project Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heestone Energy VII, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy Investor VI, LLC	DE	NIA	Heelstone Energy VII, LLC	Management	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings IV, LLC	NC	NIA	Heelstone Energy VII, LLC	Ownership	90.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings IV, LLC	NC	NIA	PV Project Lessee IV, LLC	Ownership	10.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings IV, LLC	NC	NIA	Heelstone Energy VII, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Lessee IV, LLC	NC	NIA	Heelstone Energy VII, LLC	Management	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Durham Solar, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Innovative Solar 23, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Red Toad 1425 A Powatan Road, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ZV Solar 3, LLC	NC	NIA	PV Project Holdings IV, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy VIII, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Energy Investor VII, LLC	DE	NIA	Heelstone Energy VIII, LLC	Management	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings V, LLC	NC	NIA	Heelstone Energy Investor VII, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Holdings V, LLC	NC	NIA	Heelstone Energy VIII, LLC	Management		SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000					Cornwall Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Crestwood Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Harrell's Hill Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Highland Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Littlefield Solar Center, LLC	NC	NIA	PV Project Holdings V, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PV Project Lessee V-2015, LLC	DE	NIA	Heelstone Energy VIII, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Heelstone Land Holdings, LLC	DE	NIA	SRE Utility Solar 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4678378				SRE Focalpoint Holdings, Inc.	DE	NIA	SRE Solar OpCo, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4749765				SRE/Franklin Park Focalpoint, LLC	DE	NIA	SRE Focalpoint Holdings, Inc.	Ownership	99.5	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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00000	Sammons Enterprises, Inc. ESOT	00000	81-4738175				SRE Focalpoint Member, LLC	DE	NIA	SRE/Franklin Park Focalpoint, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4721371				SRE DevCo, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro DevCo, Inc	DE	NIA	SRE DevCo, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4898487				SRE/Franklin Park Hydro Canada-1, LLC	DE	NIA	SRE Hydro DevCo, Inc	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sammons Renewable Energy Canada Holdings Inc		NIA	SRE/Franklin Park Hydro Canada-1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro Canada Corp		NIA	Sammons Renewable Energy Canada Holdings Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Hydro Canada General Services Ltd		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power LP		NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power GP Ltd.		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Clemina Hydro Power LP		NIA	Clemina Hydro Power GP Ltd.	Ownership		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power LP		NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power GP Ltd.		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Serpentine Hydro Power LP		NIA	Serpentine Hydro Power GP Ltd.	Ownership		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power LP		NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power GP Ltd.		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Columbia Mountains Power LP		NIA	Columbia Mountains Power GP Ltd.	Ownership		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power GP Ltd.		NIA	SRE Hydro Canada Corp	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power LP		NIA	English Hydro Power GP Ltd.	Ownership		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					English Hydro Power LP		NIA	Columbia Mountains Power LP	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Fosthall Creek Power LP		NIA	SRE Hydro Canada Corp	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Wind OpCo Inc	DE	NIA	SRE OpCo, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4849495				SRE Blocker #2, Inc	DE	NIA	SRE Wind OpCo, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE/Franklin Park Midway LLC	DE	NIA	SRE Blocker #2, Inc	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Midway HoldCo LLC	DE	NIA	SRE/Franklin Park Midway LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SRE Midway Member LLC	DE	NIA	SRE Midway HoldCo LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Midway Wind, LLC	DE	NIA	SRE Midway Member LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4858288				SRE Blocker #3, Inc	DE	NIA	SRE Wind OpCo, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-2182362				SRE/Franklin Park Rio Bravo, LLC	DE	NIA	SRE Blocker #3, Inc	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Rio Bravo Wind Renewables, LLC	DE	NIA	SRE/Franklin Park Rio Bravo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1895548				Rio Bravo Wind Capital, LLC	DE	NIA	Rio Bravo Wind Renewables, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Rio Bravo Wind Holdings, LLC	DE	NIA	Rio Bravo Wind Capital, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-4551073				Rio Bravo Windpower, LLC	DE	NIA	Rio Bravo Wind Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4858370				SRE Blocker #4, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-4877990				SRE Blocker #5, Inc	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
00000	Sammons Enterprises, Inc. ESOT	00000	81-4878045				SRE Blocker #6, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-3869035				SRE Blocker #7, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-3877769				SRE Blocker #8, Inc.	DE	NIA	Sammons Renewable Energy Holdings, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-1190748				PR Holdings Inc.	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-3173187				Pathfinder Ranches, LLC	WY	NIA	PR Holdings Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-3173187				Sweetwater River Conservancy, LLC	WY	NIA	Pathfinder Ranches, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1868169				Sweetwater River Conservancy Greater Sage-Grouse Habitat Bank, LLC	WY	NIA	Sweetwater River Conservancy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1894969				Sweetwater River Conservancy Bald and Golden Eagle Bank, LLC	WY	NIA	Sweetwater River Conservancy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-1832295				Sweetwater River Conservancy Wetland Mitigation Bank, LLC	WY	NIA	Sweetwater River Conservancy, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Bison Bend, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Buzzard Bird Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Cardwell Access Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Cardwell Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Dumbell Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Miracle Mile Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Pathfinder Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Perkins Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Sand Creek, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Stewart Creek Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Sun Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pathfinder Two Iron Ranch, LLC	WY	NIA	Pathfinder Land and Ranch Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0879029				Pathfinder Land and Ranch Management, LLC	WY	NIA	Pathfinder Ranches, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Beulah Belle Grazing Association, LLC	WY	NIA	Pathfinder Dumbell Ranch, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Buzzard Bird Ranch, LLC	Ownership	25.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Pathfinder Ranch, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Miracle Mile Ranch, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Two Crosses Grazing Association, LLC	WY	NIA	Pathfinder Sand Creek, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Cardwell Ranch, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Bison Bend, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Perkins Ranch, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Cardwell Access, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Wooden Rifle Grazing Association, LLC	WY	NIA	Pathfinder Two Iron Ranch, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Stewart Creek Grazing Association, LLC	WY	NIA	Pathfinder Sun Ranch, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Stewart Creek Grazing Association, LLC	WY	NIA	Pathfinder Stewart Creek Ranch, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2838232				Sammons Equity Alliance, Inc	DE	NIA	Consolidated Investment Services, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2178848				Compatriot Capital, Inc	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2093595				CCE Funding LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					K2 Development, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1279971				KDC HoldCo LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1439939				KDC Real Estate JV I Controlling GP LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1437210				KDC Real Estate JV I General Partner LP	DE	NIA	K2 Development, LLC	Ownership	48.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1437210				KDC Real Estate JV I General Partner LP	DE	NIA	KDC Real Estate JV I Controlling GP LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1418252				KDC Real Estate JV I LP	DE	NIA	K2 Development, LLC	Ownership	48.4	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1418252				KDC Real Estate JV I LP	DE	NIA	KDC Real Estate JV I General Partner LP	Ownership	0.2	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1438399				KDC Real Estate JV I REIT Manager LLC	DE	NIA	K2 Development, LLC	Ownership	25.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1435970				KDC Real Estate JV I REIT LLC	DE	NIA	KDC Real Estate JV I LP	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1435970				KDC Real Estate JV I REIT LLC	DE	NIA	KDC Real Estate JV I REIT Manager LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					KDC Real Estate JV I Operating LLC	DE	NIA	KDC Real Estate JV I REIT LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299888				ASG Mortgage Investors, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	35.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299902				DBI/ASG Advisors, LP	DE	NIA	ASG Mortgage Investors, LLC	Ownership	14.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0299393				DBI/ASG Mortgage Acquisition Fund I, LP	DE	NIA	Compatriot Capital, Inc	Ownership	55.4	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-2566125				CCI Historic, Inc	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2775585				CCI Residential LLC	DE	NIA	CCI Historic, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4414103				Albion Residential LLC	DE	NIA	CCI Residential LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
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00000	Sammons Enterprises, Inc. ESOT	00000	83-4444468				Albion Construction LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4444468				Albion HoldCo LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2775585				Albion Columbus 1, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4854802				Albion Columbus Investors 1, LLC	DE	NIA	Albion Columbus 1, LLC	Ownership	20.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2580846				Albion WM 1, LLC	DE	NIA	Albion Columbus Investors 1, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Evanston Investors I, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4523474				Albion at Evanston, LLC	DE	NIA	Albion at Evanston Investors I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Oak Park Member, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5240902				Albion at Oak Park Investors I, LLC	DE	NIA	Albion at Oak Park Member, LLC	Ownership	35.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Oak Park, LLC	DE	NIA	Albion at Oak Park Investors I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion DeVille Member LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-4664891				Albion at Beachwood LLC	DE	NIA	Albion DeVille Member LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-4683762				Beachwood Apartments LLC	DE	NIA	Albion at Beachwood LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Parklane GP, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4423717				Albion at Parklane Limited Partner, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	25-1425737				Pent House Associates	DE	NIA	Albion at Parklane Limited Partner, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Highland Park, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2514861				AJ Highland Park Investors, LLC	DE	NIA	Albion at Highland Park, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Jacobs Highland Park, LLC	DE	NIA	AJ Highland Park Investors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at New Forum Member, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2514861				New Forum Apartments JV Investors, LLC	DE	NIA	Albion at New Forum Member, LLC	Ownership	10.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					New Forum Owner LLC	DE	NIA	New Forum Apartments JV Investors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion in the Gulch Member, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2667963				Albion in the Gulch Investors, LLC	DE	NIA	Albion in the Gulch Member, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion in the Gulch, LLC	DE	NIA	Albion in the Gulch Investors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion at Renaissance Place, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-4134562				AJ Renaissance Place Investors, LLC	DE	NIA	Albion at Renaissance Place, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Albion Jacobs Renaissance Place, LLC	DE	NIA	AJ Renaissance Place Investors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-2079440				Albion at Palatine, LLC	DE	NIA	Albion Residential LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0497080				VGH/Dallas LLC	DE	NIA	Village Green Consolidated LLC	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Holding LLC	DE	NIA	VGH/Dallas LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
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00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Management Company LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3536429				Village Green Communications LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Village Green Management Company of Illinois LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Village Green Management Company of North Carolina LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Village Green Management Company of Pennsylvania LLC	DE	NIA	Village Green Holding LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4839030				Southside Works Holding LLC	DE	NIA	CCI Historic, Inc	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0832966				Southside Works City Apartments LLC	DE	NIA	Southside Works Holding LLC	Ownership	10.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1829701				Morrow Park Holding LLC	DE	NIA	CCI Historic, Inc	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-5393796				VG ECU Holdings LLC	DE	NIA	CCI Historic, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					LAV MP Holding, LLC	DE	NIA	CCI Historic, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0419928				Morrow Park City Apartments LLC	DE	NIA	LAV MP Holding, LLC	Ownership	34.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2765840				CCI/HTC, Inc	DE	NIA	CCI Historic, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4005137				VGH Credit LLC	DE	NIA	CCI/HTC, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4740768				SLBCA Developer LLC	DE	NIA	VGH Credit LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4740768				SLBCA Developer LLC	DE	NIA	SLBCA Holding LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3885114				SLBCA Holding LLC	DE	NIA	CCI/HTC, Inc	Ownership	90.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3885114				SLBCA Holding LLC	DE	NIA	VGH Credit LLC	Ownership	10.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4742309				SLBCA Tenant LLC	DE	NIA	SLBCA Holding LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4742309				SLBCA Tenant LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3072487				Soo Line Building City Apartments LLC	DE	NIA	SLBCA Holding LLC	Ownership	85.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3072487				Soo Line Building City Apartments LLC	DE	NIA	SLBCA Tenant LLC	Ownership	15.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-1962246				E2M Holdings, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-1962023				E2M Partners, LLC	DE	NIA	E2M Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2811198				Legacy KDC Holdings, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	35.6	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4004306				E2M Villas at RPW, LLC	TX	NIA	Compatriot Capital, Inc	Ownership	79.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2858194				AHC Villas Richmond, LLC	TX	NIA	E2M Villas at RPW, LLC	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2497885				VG Morrow Park Capital LLC	DE	NIA	Compatriot Capital, Inc	Ownership	84.8	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2497885				VG Morrow Park Capital LLC	DE	NIA	Morrow Park Holding LLC	Ownership	15.2	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0419928				Morrow Park City Apartments LLC	DE	NIA	VG Morrow Park Capital LLC	Ownership	65.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3880287				JLB Partners LLC	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-1997454				JLB BUILDERS LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0153203				JLB REALTY LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4702578				JLB RESIDENTIAL LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4817766				JLB Stafford Land LP	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2441843				JLB 2728 Cedar Springs, LP	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean LLC	DE	NIA	Compatriot Capital, Inc	Ownership	39.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean LLC	DE	NIA	JLB McLean Partners LP	Ownership	21.9	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0982090				JLB McLean Partners LP	DE	NIA	JLB Partners LLC	Ownership	65.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507004				JLB Chapman LP	DE	NIA	JLB Chapman GP LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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00000	Sammons Enterprises, Inc. ESOT	00000	81-3984532				JLB Chapman GP LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763066				JLB Center Street, LP	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763066				JLB Center Street, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763047				JLB Winhall, LP	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1763047				JLB Winhall, LP	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0410379				JLB Portales Partners Mgr L.P.	TX	NIA	Compatriot Capital, Inc	Ownership	23.9	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0410379				JLB Portales Partners Mgr L.P.	TX	NIA	JLB Partners LLC	Ownership	76.1	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1641185				JLB Portales Partners LLC	DE	NIA	JLB Portales Partners Mgr L.P.	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2621511				JLB Stafford Phase I L.P.	TX	NIA	Compatriot Capital, Inc	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2621511				JLB Stafford Phase I L.P.	TX	NIA	JLB Partners LLC	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2621511				JLB Stafford Phase I L.P.	TX	NIA	JLB Stafford Phase I GP LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					JLB Stafford Phase I GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2762823				JLB Stafford Phase Two L.P.	TX	NIA	Compatriot Capital, Inc	Ownership	85.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2762823				JLB Stafford Phase Two L.P.	TX	NIA	JLB Partners LLC	Ownership	15.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2762823				JLB Stafford Phase Two L.P.	TX	NIA	JLB Stafford Phase Two GP LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					JLB Stafford Phase Two GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P.	TX	NIA	Compatriot Capital, Inc	Ownership	80.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P.	TX	NIA	JLB Partners LLC	Ownership	19.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3458126				JLB West Paces Phase I L.P.	TX	NIA	JLB West Paces Phase I GP LLC	Management	1.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					JLB West Paces Phase I GP LLC	TX	NIA	JLB Partners LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	11-3732440				Longhorn Trail Ranch II, Ltd	TX	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2885037				Ski Partners, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	32.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-0389296				SP Land Company, LLC	DE	NIA	Ski Partners, LLC	Ownership	80.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8563569				Ski Partners II, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	32.8	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1845293				Woodbine Legacy Investment Partners, LP	DE	NIA	Compatriot Capital, Inc	Ownership	45.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367956				Woodbine Legacy Pref Partners, LP	DE	NIA	Compatriot Capital, Inc	Ownership	42.1	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367046				Woodbine Legacy Holdings, LLC	DE	NIA	Woodbine Legacy Investment Partners, LP	Ownership	42.1	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1367046				Woodbine Legacy Holdings, LLC	DE	NIA	Woodbine Legacy Pref Partners, LP	Ownership	42.1	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2200867				Gerrity Holdings LLC	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Group, LLC	DE	NIA	Gerrity Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P.	DE	NIA	Compatriot Capital, Inc	Ownership	40.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P.	DE	NIA	Gerrity Retail Partners 3, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Retail Partners 3, LLC	DE	NIA	Gerrity Group, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5494752				Gerrity Retail Fund 3, L.P.	DE	NIA	GRF Special, LLC	Ownership	4.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5513736				GRF Special, LLC	DE	NIA	Gerrity Group, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	82-5513736				GRF Special, LLC	DE	NIA	Gerrity Retail Investors 3, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-0526222				Gerrity Retail Investors 3, LLC	DE	NIA	Gerrity Group, LLC	Ownership	94.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8156591				Gerrity Retail Fund 3 Management, LLC	DE	NIA	Gerrity Group, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Tysons SL, LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-0782247				Silverstone Tysons, LP	DE	NIA	CCI Tysons SL, LLC	Ownership	85.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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00000	Sammons Enterprises, Inc. ESOT	00000	85-2413782				Silverstone Tysons Owner, LLC	DE	NIA	Silverstone Tysons, LP	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					CCI Bethesda SL LLC	DE	NIA	Compatriot Capital, Inc	Ownership	100.0	SEI ESOT		
00000	Sammons Enterprises, Inc. ESOT	00000	86-1558132				Silverstone Bethesda, LP	DE	NIA	CCI Bethesda SL LLC	Ownership	85.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1539060				Silverstone Bethesda Owner, LLC	DE	NIA	Silverstone Bethesda, LP	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-1152016				Sammons Capital, Inc	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0460383				Enterhealth, LLC	TX	NIA	Sammons Capital, Inc	Ownership	21.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2879653				Sammons Power Development, Inc	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	73-1186819				Otter, Inc	OK	NIA	Sammons Power Development, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2880167				Gila Bend Power Partners, LLC	DE	NIA	Sammons Power Development, Inc	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3960584				SAGE Assets, Inc	DE	NIA	Sammons Equity Alliance, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4358656				Guggenheim Capital, LLC	DE	NIA	SAGE Assets, Inc	Ownership	36.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	94-3489008				Guggenheim Partners, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8734966				GP Holdco, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8734966				GP Holdco, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8735034				GPFT Holdco, LLC	DE	NIA	GP Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-4332886				Guggenheim Insurance Holdco, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-4333580				PLIC Holdings, LLC	DE	NIA	Guggenheim Insurance Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					DLPG, LLC	DE	NIA	Guggenheim Insurance Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1801988				DLPG II Executive, LLC	DE	NIA	DLPG, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim-meZocliq Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					meZocliq LLC	DE	NIA	Guggenheim-meZocliq Holdings, LLC	Ownership	41.9	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1454227				GLAC Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC LV Holdings, LLC	DE	NIA	GLAC Holdings, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GLAC LV Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Biscay GSTF III, LLC	DE	NIA	GLAC LV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Mylo, LLC	MO	NIA	Biscay GSTF III, LLC	Ownership	34.2	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3137763				Guggenheim Loan Agent, LLC	DE	NIA	GLAC LV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hesa GSTF V, LLC	DE	NIA	GLAC LV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Kerauno Holdings, LLC	IN	NIA	Hesa GSTF V, LLC	Ownership	34.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Advanced Software, LLC	IN	NIA	Kerauno Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					K Launch, LLC	IN	NIA	Advanced Software, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AxiaTP Development, LLC	IN	NIA	Kerauno Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AxiaTP Resources, LLC	IN	NIA	Kerauno Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					BellTech Capital, LLC	DE	NIA	Kerauno Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Venice GSTF I, LLC	DE	NIA	GLAC LV Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5289665				GFMH, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	99.8	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0852108				Guggenheim Holdco Sub II, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	01-0625839				Guggenheim Alternative Asset Management, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	55-0787375				Guggenheim Management, LLC	DE	NIA	Guggenheim Alternative Asset Management, LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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00000	Sammons Enterprises, Inc. ESOT	00000	47-0877775				Guggenheim Advisors, LLC	DE	NIA	Guggenheim Alternative Asset Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GPC LIX, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-0561623				Guggenheim Portfolio Company VII, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-0877754				Guggenheim Portfolio Company X, LLC	DE	NIA	Guggenheim Advisors, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2348325				Guggenheim Real Estate, LLC (fka Guggenheim Commercial Restate Finance, LLC)	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0459105				Guggenheim Real Estate (CA), Inc. (fka Guggenheim Real Estate (CA), Inc. (fka Guggenheim Commercial Real Estate Finance (CA), Inc.)	DE	NIA	Guggenheim Real Estate, LLC (fka Guggenheim Commercial Restate Finance, LLC)	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3419734				Guggenheim Partners India Holdings, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3553951				Guggenheim Partners India GP, LLC	DE	NIA	Guggenheim Partners India Holdings, LLC	Ownership	33.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5637417				Thomas Weisel India Opportunity Fund, L.P.	DE	NIA	Guggenheim Partners India GP, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0635974				GP India Opportunities Feeder Fund, LP	CYM	NIA	Guggenheim Partners India GP, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3553827				Guggenheim Partners India Management, LLC	DE	NIA	Guggenheim Partners India Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0602518				Guggenheim Capital Management (Asia) Private Limited	IND	NIA	Guggenheim Partners India Holdings, LLC	Ownership	99.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	13-4196055				Nominee Holding Company, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2809805				Channel Capital Group Holdings, LLC	DE	NIA	Nominee Holding Company, LLC	Ownership	38.3	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Channel Capital Group LLC	DE	NIA	Channel Capital Group Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ACEI Holdco, LLC	DE	NIA	GPFT Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GI Holdco II LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-2601294				GI Holdco II Sub LLC	DE	NIA	GI Holdco II LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GI Holdco LLC	DE	NIA	GI Holdco II LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management Holdings, LLC	DE	NIA	GI Holdco LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management Holdings, LLC	DE	NIA	GMI GPIMH, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2476100				AT Funding Note Issuer, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2746953				Internet Radio Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-1008179				Internet Radio Funding II, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AECORN, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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00000	Sammons Enterprises, Inc. ESOT	00000					Campa Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-3818222				CSCN LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2281178				ELM 2 MM Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ELM 3 MM Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ELM MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETCO C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETCO C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETMF C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETMF C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Fitzcarraldo Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP-AMZ 1 Venture, LP	DE	NIA	Fitzcarraldo Funding LLC	Ownership	97.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Craton MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Craton Holdings LLC	DE	NIA	G-Craton MM LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Ficus MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Ficus Holdings LLC	DE	NIA	G-Ficus MM LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-One MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-One Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GPF SMLP, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-PIPE MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-PIPE LLC	DE	NIA	G-PIPE MM LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-Prairie MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-4088107				G-Prairie LLC	DE	NIA	G-Prairie MM LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF LLC	DE	NIA	G-PUFF MM LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					G-PUFF 2 MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-3742773				G-PUFF 2 LLC	DE	NIA	G-PUFF 2 MM LLC	Management		SEI ESOT	NO	

SCHEDULE Y
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00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Offshore Master Fund, Ltd.	Ownership	17.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Molly Aida Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETGP-AMZ 2 Venture, LP	DE	NIA	Molly Aida Funding LLC	Ownership	97.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Orinoco Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	Rosales Holdco LLC	Ownership	76.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3882697				Rosales Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3904333				Rosales Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Offshore Master Fund, Ltd.	Ownership	17.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Ulmus Holdco LLC	Ownership	76.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3888862				Ulmus Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3925515				Ulmus Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0421378				GC Orpheus Investors, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	21.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0421378				GC Orpheus Investors, LLC	DE	NIA	Guggenheim Partners, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GIES Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-1777067				GIES Investment, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-3766718				GIES Holdco, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-3780564				GIES, LLC	DE	NIA	GIES Holdco, LLC	Ownership	89.8	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-3780564				GIES, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3975034				GPIMH Sub, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4089233				GPIMH Sub Holdco, Inc	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0530847				Guggenheim Partners Europe Limited	IRL	NIA	GPIMH Sub Holdco, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Fund Management (Europe) Limited	IRL	NIA	GPIMH Sub Holdco, Inc.	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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00000	Sammons Enterprises, Inc. ESOT	00000	80-0644053				Guggenheim Partners Investment Management, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	99.9	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566073				Guggenheim Partners Investment Management, LLC	DE	NIA	GMI GPIM, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2476386				I-SAIL, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SAIL 4 VFN NOTE ISSUER, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0980791				SAILS-3, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-A LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					MERLIN Series 2015-C LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					REST, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					SAILES 4-0, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio Funding, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Funding, LLC	DE	NIA	Corio Funding, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance Co., LLC	DE	NIA	Corio RR Funding, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance Co.-2, LLC	DE	NIA	Corio RR Funding, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0489340				Guggenheim Partners Advisors, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1566193				GPAM Holdings II, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0598461				Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd.	CYM	NIA	GPAM Holdings II, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETUR C-G LLC	DE	NIA	Guggenheim Partners Opportunistic Investment Grade Securities Master Fund, Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETUR C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-5172462				ETUR C-G 2 LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					ETUR C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					NZCG Feeder 1, L.P.	CYM	NIA	GPIM Holdings VIII, Ltd.	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GPIM Holdings VIII, Ltd.	CYM	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Global Investments Public Limited Company	IRL	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Global Investments Public Limited Company	IRL	NIA	Guggenheim Partners Fund Management (Europe) Limited	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1759695				Guggenheim Partners Opportunistic Investment Grade Securities Private Pensions Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0450778				Guggenheim Partners Opportunistic Investment Grade Securities Fund 2015, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2886445				Guggenheim Partners Opportunistic Investment Grade Securities Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0466249				Guggenheim Private Debt Fund 2.0 Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1784155				Guggenheim Private Debt Fund Note Issuer 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-3149694				Guggenheim Private Debt Fund 2.0-I, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4810710				Guggenheim Private Debt Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Private Debt Fund 2.0, Ltd	CYM	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0, Ltd	Ownership	74.6	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0, LLC	Ownership	12.4	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0-I, LLC	Ownership	13.1	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	81-2077566				Guggenheim Private Debt Master Fund 2.0, LLC	DE	NIA	Guggenheim Private Debt Fund 2.0 Managing Member, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4028256				Guggenheim Private Debt MFLTB 2.0, LLC	DE	NIA	Guggenheim Private Debt Master Fund 2.0, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Private Debt Fund 3.0 Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2427966				GW Ocean, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3771739				5180 CLO LP	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0887520				5180-2 CLO LP	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	06-1566500				Bingham CDO L.P.	CYM	NIA	GIM GP Ltd	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-2341207				Artemis Aircraft Investments, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Copper River CLO Ltd	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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00000	Sammons Enterprises, Inc. ESOT	00000	84-2623504				GIBSL SN, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GIM GP Ltd.	CYM	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-2943395				GPM-Center Court, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0935684				Guggenheim High-Yield Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim High-Yield Plus Fund LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim High-Yield Plus Fund SPC	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim High-Yield Plus Master Fund SPC	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	45-3336426				Guggenheim Investors Fund LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2991676				Guggenheim Loan Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim NSA Napoli-Mirabella Trust 2019	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Private Debt Fund Managing Member, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0815983				Guggenheim Private Debt Fund, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0374613				Guggenheim Private Debt Master Fund, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1758762				Guggenheim Private Debt Fund, Ltd.	CYM	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2254634				Guggenheim Private Debt Fund Trinity Investco, LLC	DE	NIA	Guggenheim Private Debt Fund, Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Private Debt Fund Note Issuer, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Guggenheim Private Debt Fund Throne Investco, LLC	DE	NIA	Guggenheim Private Debt Fund, Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				Guggenheim Private Debt Fund Throne Investco, LLC	DE	NIA	Guggenheim Private Debt Fund Managing Member, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231263				Iron Hill CLO Designated Activity Company	IRL	NIA	Guggenheim Partners Europe Limited	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				Kennecott Funding Ltd.	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				AMC Investor Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Bronco Media MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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00000	Sammons Enterprises, Inc. ESOT	00000	84-4071528				Bronco Media Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hyperscale Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1739830				Hyperscale MM Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos C-B LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos C-G LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Hypnos MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				Magma WCFF II Ltd.	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				NZC Guggenheim Fund Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0586015				NZC Guggenheim Fund LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1879383				NZC Guggenheim Master Fund Limited	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473135				BBEP Legacy Holdings, LLC	DE	NIA	NZC Guggenheim Fund Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				NZCG Funding Ltd.	CYM	NIA	NZC Guggenheim Master Fund Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				NZCG Funding LLC	DE	NIA	NZCG Funding Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3422885				Orpheus Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3423059				Orpheus Holdings LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Lionel Investors LLC	DE	NIA	Orpheus Holdings LLC	Ownership	44.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sands Point Funding Ltd.	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1252874				Seven Sticks CLO Ltd.	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Stellar Funding, Ltd.	CYM	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-5183558				Promenade-C 2 LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2646081				Promenade Funding LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2787671				Promenade Holdco LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Promenade MM LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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00000	Sammons Enterprises, Inc. ESOT	00000	90-1020107				SAIL 4 Finance, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0955343				CardCash Holdings, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	47-3809007				Guggenheim Core Plus Fund, LLC	DE	NIA	Guggenheim Partners Investment Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0782975				Guggenheim Funds Services, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0399374				Guggenheim Corporate Funding, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance-3, LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Corio RR Finance-4, LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3770846				G-Covestre Capital Holdings LLC	DE	NIA	Guggenheim Corporate Funding, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3744049				Covestre Capital Holdings LLC	DE	NIA	G-Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1333892				Covestre Capital PropCo-1 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1350310				Covestre Capital PropCo-2 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1378493				Covestre Capital PropCo-3 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1416532				Covestre Capital PropCo-4 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-5 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-6 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-7 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-8 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-9 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-10 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-11 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-12 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-13 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-14 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-15 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-16 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-17 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-18 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-19 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-20 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-21 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-22 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-23 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-24 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-25 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-26 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-27 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-28 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-29 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-30 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-31 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-32 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-33 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-34 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-35 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-36 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-37 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-38 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-39 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital PropCo-40 LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Covestre Capital LLC	DE	NIA	Covestre Capital Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-1631676				Guggenheim Funds Investment Advisors, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0003311				Guggenheim Investor Services, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	48-1175174				Guggenheim Funds Distributors, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-4525194				GSA, LLC	DE	NIA	Guggenheim Funds Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0614356				Rydex Holdings, LLC	KS	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	48-1183041				Security Investors, LLC	KS	NIA	Rydex Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0751796				GS Gamma Management, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0963388				GS Gamma Investments, LLC	DE	NIA	GS Gamma Management, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	71-0983554				GS Gamma Advisors, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1273264				GPAM Holdings, Inc	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0570314				Guggenheim Credit Services, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0412624				3200 West Twain Holdings I LLC	DE	NIA	Guggenheim Credit Services, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0922431				AAFT-MSN 29573 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0980027				AAFT-MSN 29574 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0923092				AAFT-MSN 31163 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0980606				AAFT-MSN 31167 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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00000	Sammons Enterprises, Inc. ESOT	00000	80-0923219				AAFT-MSN 33227 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0922330				AAFT-MSN 33229 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0409298				AAFT-MSN 33321 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0409425				AAFT-MSN 33486 Lender LLC	DE	NIA	Guggenheim Credit Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2477543				Acsal Holdco LLC	DE	NIA	Guggenheim Credit Services, LLLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 29573 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 29574 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 31163 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 31167 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33227 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33229 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33321 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33486 Holdco LLC	DE	NIA	Acsal Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 29573 LLC	DE	NIA	AAFT-MSN 29573 Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 29574 LLC	DE	NIA	AAFT-MSN 29574 Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 31163 LLC	DE	NIA	AAFT-MSN 31163 Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 31167 LLC	DE	NIA	AAFT-MSN 31167 Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33227 LLC	DE	NIA	AAFT-MSN 33227 Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33229 LLC	DE	NIA	AAFT-MSN 33229 Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33321 LLC	DE	NIA	AAFT-MSN 33321 Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					AAFT-MSN 33486 LLC	DE	NIA	AAFT-MSN 33486 Holdco LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Lionel Investors LLC	DE	NIA	Guggenheim Credit Services, LLLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Energy LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2726468				Guggenheim Energy Opportunities Fund, LP	DE	NIA	Guggenheim Energy LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Loan Services Company, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2093280				Guggenheim Loan Services Company, Inc.	CA	NIA	Guggenheim Loan Services Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Transparent Value, LLC	DE	NIA	Guggenheim Partners Investment Management Holdings, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3304818				Guggenheim Transparent Value, LLC	DE	NIA	GPIMH Sub, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-0268934				Transparent Value, L.L.C.	DE	NIA	Guggenheim Transparent Value, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Transparent Value Private Limited	IND	NIA	Transparent Value, L.L.C.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-0438962				Guggenheim Partners Advisory Company	SD	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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00000	Sammons Enterprises, Inc. ESOT	00000	20-5833056				SBTree, Inc.	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-1101914				South Blacktree Agency, LLC	DE	NIA	SBTree, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8738804				Links Holdings, Inc.	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Links Holdings LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144923				Links Holdings LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	52-2144448				Guggenheim Securities, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5717564				Guggenheim Trust Assets, LLC	DE	NIA	Guggenheim Securities, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities International, Ltd.	GBR	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Japan, Ltd.	JPN	NIA	Links GPJL Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Securities Credit Partners, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Middle East Limited	ARE	NIA	Links GKPL Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-1130409				Links GKPL Holdco, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2647677				Links GPJL Holdco, LLC	DE	NIA	Links Holdings LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0898051				GWM Holdco, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0887580				Asset Consulting Group, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4095774				GP Feeder Fund Management, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231727				GIA Europe Holdings, Ltd.	CYM	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231263				Guggenheim Investment Advisors (Europe) Limited	GBR	NIA	GIA Europe Holdings, Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2634714				Guggenheim Investment Advisors, LLC	DE	NIA	GWM Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				TEK Financial, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0158747				TEK Financial, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					PLUS Funding IV, LLC	DE	NIA	TEK Financial, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	Guggenheim Partners, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	41-2218591				JLx3, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	61.1	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3577179				GSFI, LLC	DE	NIA	JLx3, LLC	Ownership	30.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	74-3170540				Generation Financial Group LLC	DE	NIA	JLx3, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	74-3170540				Generation Financial Group LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	65-1276716				IPEX LLC	DE	NIA	Generation Financial Group LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					IPEX Services, LLC	DE	NIA	IPEX LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-0016233				Generation Mortgage Company, LLC	CA	NIA	GFMH, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GPH Funding II, LLC	DE	NIA	Guggenheim Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1204962				Silver Sustainable Solutions Corp. (fka GPH Funding I, LLC)	DE	NIA	Metric Finance Holdings III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-5629811				GPM: Fundrise, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4482919				Guggenheim Payroll Agent, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0745813				GC Parent Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				GRREP Holdings, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4917915				GRREP Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0593190				Cainhoy Land & Timber, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	65.5	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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00000	Sammons Enterprises, Inc. ESOT	00000					Seven Sticks, LLC	SC	NIA	Cainhoy Land & Timber, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8818434				GFPID, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	40.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0545986				GFPIC, L.P.	CYM	NIA	GFPID, LLC	Ownership	34.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0545987				GGIC, Ltd.	CYM	NIA	GFPIC, L.P.	Ownership	75.6	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC KTI Holdings Ltd	CYM	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GFP Green Inc.	CYM	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-1197465				GFP Peru Dunas Holdings, Inc	CYM	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC Greenbacker Funding Ltd	CYM	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings, L.P.	CYM	NIA	GGIC IIP Holdings Ltd.	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings, L.P.	CYM	NIA	GGIC, Ltd.	Ownership	85.7	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Franklin Park (Cyprus) Limited	CYP	NIA	GGIC IIP Holdings LP	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GGIC IIP Holdings Ltd	CYM	NIA	GGIC, Ltd	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	39-2080411				GGIC Manager, LLC	DE	NIA	GGIC, Ltd.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3310881				Guggenheim Golf Properties Investor, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3310881				Guggenheim Golf Properties Investor, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669817				Guggenheim GN Fund I, Ltd. (fka Guggenheim-Nicklaus Fund I, Ltd.)	FL	NIA	Guggenheim Golf Properties Investor, LLC	Ownership	89.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669817				Guggenheim GN Fund I, Ltd. (fka Guggenheim-Nicklaus Fund I, Ltd.)	FL	NIA	GN Fund I, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144058				GNP-BA, LLC	FL	NIA	Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0535371				GNP-BA S.R.L.	ARG	NIA	GNP-BA, LLC	Ownership	95.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3160999				Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	DE	NIA	GC Parent Holdings, LLC	Ownership	70.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5737003				GNP-IC, LLC	DE	NIA	GN Fund I, Ltd. (fka Guggenheim-Nicklaus Fund I, Ltd.)	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8392416				GNP-MR, LLC	ID	NIA	GN Fund I, Ltd. (fka Guggenheim-Nicklaus Fund I, Ltd.)	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Carmocela Investimentos Imobiliarios e Turisticosm Unipessoal, Lda	PRT	NIA	GNP-MR, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4669663				GN Fund I, LLC	FL	NIA	Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-1493411				GDP - Pilara Lotes, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8716009				GC Pilar Golf Investment, LLC	DE	NIA	GC Parent Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				Pilar Holdings, LLC	FL	NIA	Guggenheim GNP, LLC (fka Guggenheim Nicklaus Partners, LLC)	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8144136				Pilar Holdings, LLC	FL	NIA	Guggenheim Nicklaus Partners, LLC	Management		SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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00000	Sammons Enterprises, Inc. ESOT	00000					Toledo-MNG, LLC	DE	NIA	GC Pilar Golf Investment, LLC	Ownership	90.6	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Toledo-SLS, LLC	DE	NIA	GC Pilar Golf Investment, LLC	Ownership	90.6	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-2035275				Guggenheim Retail Real Estate Partners, LLC	DE	NIA	GRREP Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	80-0586065				Guggenheim Development Services, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					West Coast QSR Acquisitions, LLC	DE	NIA	Guggenheim Development Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5132465				Java Acquisition Company 0013, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-3475826				Java Acquisition Company 0031, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3718197				JL Ada 1846, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1946518				JL Bedford 1458, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-2667641				JL Bee Cave 1559, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-4816890				JL Beloit 1365, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1498116				JL Bolivar 1575, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2945532				JL Brownsville 1524, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3451003				JL Cape Girardeau 1502, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3982939				JL Centerton 1337, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1489005				JL Chattanooga 1491, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3435259				JL Chickasha 1476, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-3119460				JL Corpus Christi 1454, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2959604				JL Cortlandville 1462, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3735577				JL Delavan 1363, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1786425				JL El Paso 1537, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3646562				JL El Paso 1542, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-2272008				JL El Paso 1546, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1657665				JL Evansville 1459, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3646562				JL Fayetteville 1336, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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00000	Sammons Enterprises, Inc. ESOT	00000	87-3244620				JL Flowood 1515, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2880223				JL Fort Oglethorpe 1492, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2951317				JL Fort Worth 834, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3839771				JL Fort Worth 1393, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1959322				JL Frankfort 1460, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4966066				JL Georgetown 1407, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1359820				JL Jeffersonville 1440, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-2716364				JL Kyle 1338, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2620816				JL Lake Hallie 1434, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2960302				JL Lexington 1436, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2897054				JL Little Rock 1489, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3242971				JL Louisville 1437, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2455259				JL Machesney Park 1388, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3705866				JL Manitowoc 1257, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-3742155				JL Manvel 1255, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1443824				JL Marion 1499, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3930852				JL Mason 1523, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-2994079				JL McAlester 1490, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1696406				JL Mobile 1536, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2356877				JL New Hartford 1463, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-2710328				JL Nixa 1386, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3935205				JL Normal 1457, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1630968				JL Oconomowoc 1513, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1005370				JL Oshkosh 1465, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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00000	Sammons Enterprises, Inc. ESOT	00000	85-2698206				JL Owensboro 1461, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2866544				JL Pharr 1482, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2866544				JL Radcliff 1569, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3069959				JL Richland 1509, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-4158299				JL Rockford 1428, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1674612				JL Saraland 1552, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3810751				JL Siloam Springs 1448, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4994372				JL Springfield 1433, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-1218816				JL Springfield 1495, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1488719				JL St. Robert 1582, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1711110				JL Webster 1313, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0554458				Lansing 824 Retail, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-3762007				SC-H Sellersburg 1373, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4305239				SE Napa 1279, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1912667				SE Orangevale 1223, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1403507				SE Stockton 1394, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3940929				Stonebridge Investors III, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3986639				National Brand Investors I, LLC	DE	NIA	Stonebridge Investors III, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-4285653				Retail Investors III, LLC	DE	NIA	Stonebridge Investors III, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0507993				FD Orange Beach 859, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0508568				NE Lewiston 820, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1806677				GW Phoenix 799, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-3922242				NC Lincolnshire 624, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1754019				NC Little Rock 642, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-1036369				NC Naperville 623, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4096359				SE Sacramento 1224, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0582430				SE Union City 1247, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	61-1879383				TCFBK Richton Park 866, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1872507				TLEXP Ellisville 926, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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00000	Sammons Enterprises, Inc. ESOT	00000	36-4915976				TLEXP Kansas City 1250, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	30-1140283				TLEXP Overland Park 978, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4051268				TLEXP St. Peters 899, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	38-4093611				TLEXP St. Peters 1200, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	35-2553419				GM Lansing 824, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2619926				JL Appleton 980, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3526145				JL Bentonville 1412, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1376573				JL Cypress 821, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-4422043				JL Cypress 894, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3800257				JL Dripping Springs 1369, LLC	DE	NIA	Guggenheim Retail Real Estate Partners, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4916316				JL Hamburg 1301, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3612315				JL Huntley 797, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2633589				JL Irondequoit 1252, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3582527				JL Joplin 1391, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	37-1911317				JL Katy 916, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2639102				JL Milwaukee 1397, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3512756				JL Nicholasville 1389, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2655056				JL Normal 1378, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2678796				JL Plover 1320, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	85-1457200				JL Porter 1414, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3793426				JL Princeton 1332, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3687299				JL Rib Mountain 1319, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2701309				JL Romeoville 1318, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3768363				JL Somers 1403, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3626820				JL Spring 1384, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3568404				JL Springdale 1357, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3599745				JL Sycamore 1379, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-3541018				JLSB Fort Smith 1405, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	84-2184075				Stonebriar JL Henrietta 1273, LLC	DE	NIA	Retail Investors III, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4464896				Guggenheim Services, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4464896				Guggenheim Services, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	32-0575985				GC Disbursement Agent, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	27-4297522				Guggenheim Disbursement Agent, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Receivable Financing, LLC	DE	NIA	Guggenheim Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4406374				Guggenheim Manager, Inc	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GMI GPIMH, LLC	DE	NIA	Guggenheim Manager, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GMI GPIM, LLC	DE	NIA	Guggenheim Manager, Inc	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0135327				Guggenheim Premises I, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	90-0135327				Guggenheim Premises I, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2773465				Guggenheim SPAC Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-2773465				Guggenheim SPAC Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim GGP Holdings, LLC	DE	NIA	Guggenheim SPAC Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GGP Holdco, LLC	DE	NIA	Guggenheim GGP Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GGP Sponsor Holdings, LLC	DE	NIA	GGP Holdco, LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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00000	Sammons Enterprises, Inc. ESOT	00000					Gores Guggenheim Sponsor LLC	DE	NIA	GGP Sponsor Holdings, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Gores Guggenheim Inc	DE	NIA	GGP Sponsor Holdings, LLC	Ownership	50.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim GPH Holdings, LLC	DE	NIA	Guggenheim SPAC Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GPH Holdco, LLC	DE	NIA	Guggenheim GPH Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Guggenheim Partners Holdings, LLC	DE	NIA	GPH Holdco, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1580017				Guggenheim Special Purpose Acquisition Corp. I	CYM	NIA	Guggenheim Partners Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3001692				Metric Finance TopCo, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	86-3001692				Metric Finance TopCo, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GPH Funding II, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-0890512				Metric Finance Acquisition Corp. I	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Acquisition Corp. II	CYM	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Acquisition Corp. III	CYM	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2847694				Metric Finance Acquisition Corp. IV (fka Bound Brook Capital Corporation)	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings I, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings II, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Metric Finance Holdings III, LLC	DE	NIA	Metric Finance TopCo, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	87-1204962				Silver Sustainable Solutions Corp. (fka GPH Funding I, LLC)	DE	NIA	Metric Finance Holdings III, LLC	Ownership	79.8	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-4863472				GC Deferred Compensation I, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	83-0415853				AC Storage, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0822684				Collectible Antiquities Company, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2684884				Guggenheim Opportunities Investors I-B, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8368645				Guggenheim Opportunities Investors IV, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-8511161				Guggenheim Opportunities Investors V, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-3682958				Guggenheim Opportunities Investors VI, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Pilara Lotes II, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5433411				White Oak Guggenheim Feeder Fund, LLC	DE	NIA	GC Deferred Compensation I, LLC	Ownership	29.2	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-5433411				White Oak Guggenheim Feeder Fund, LLC	DE	NIA	Guggenheim Partners, LLC	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				Liberty Hampshire Holdings, LLC	DE	NIA	Guggenheim Capital, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	77-0709769				Liberty Hampshire Holdings, LLC	DE	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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00000	Sammons Enterprises, Inc. ESOT	00000	45-3935220				Guggenheim Treasury Services, LLC	DE	NIA	Liberty Hampshire Holdings, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4068485				The Liberty Hampshire Company, LLC	DE	NIA	Guggenheim Treasury Services, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	13-4074350				BFC Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	13-3957679				Chelsea Creek Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Jasmine Asset Funding Limited	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	13-3957675				Kemps Landing Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1363646				Kips Bay Capital Company #2, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1364107				Kips Bay Capital Company #4, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-0519573				Guggenheim Treasury Services International Limited	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1231174				Guggenheim Treasury Services (Europe) Limited	GBR	NIA	Guggenheim Treasury Services International Limited	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	71-0978028				Moore's Creek Capital Corporation	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Forrestal Portfolios LLC	DE	NIA	Moore's Creek Capital Corporation	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2310174				The Liberty Hampshire Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	13-3959215				Guggenheim Treasury Services Corporation (N.Y.)	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-2826279				Bennington Stark Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2847694				Bound Brook Capital Corporation	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	42-1548166				Cedar Springs Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Cedar Springs (Cayman) Ltd.	CYM	NIA	Cedar Springs Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4203696				Concord Minutemen Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	13-4033531				Crown Point Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	20-0240846				Legacy Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	13-4074348				Optimus Funding Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Ridgefield Funding Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	46-2685787				Thomas Creek Capital Corporation	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
PART 1A – DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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00000	Sammons Enterprises, Inc. ESOT	00000	20-4313228				Valcour Bay Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					White Plains Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	26-0419808				GIFS Capital Company, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				GIFMS Capital Company, LLC	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	99.5	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1374616				GIFMS Capital Company, LLC	CYM	NIA	Guggenheim Manager, Inc	Management		SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1408448				Blanford Capital Company #1, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1420448				Blanford Capital Company #2, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1420464				Blanford Capital Company #3, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1425479				Blanford Capital Company #4, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1425486				Blanford Capital Company #5, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1442968				Blanford Capital Company #6, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1447231				Blanford Capital Company #7, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1457600				Blanford Capital Company #8, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1458988				Blanford Capital Company #9, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1458993				Blanford Capital Company #10, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471119				Blanford Capital Company #11, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471189				Blanford Capital Company #12, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1471178				Blanford Capital Company #13, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1472672				Blanford Capital Company #14, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473165				Blanford Capital Company #15, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1473196				Blanford Capital Company #16, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1484583				Blanford Capital Company #17, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1485538				Blanford Capital Company #18, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1486468				Blanford Capital Company #19, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	

SCHEDULE Y
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00000	Sammons Enterprises, Inc. ESOT	00000	98-1506701				Blanford Capital Company #20, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1506708				Blanford Capital Company #21, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1508270				Blanford Capital Company #22, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1523545				Blanford Capital Company #23, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1523557				Blanford Capital Company #24, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	98-1523592				Blanford Capital Company #25, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Blanford Capital Company #26, LLC	CYM	NIA	GIFMS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					GIFM Holdings Trust	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Saratoga Springs Capital Company, LLC	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Saratoga (Cayman), Ltd.	CYM	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Sandy Point Capital Company, LLC	DE	NIA	GIFS Capital Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	36-4145892				Lexington Parker Capital Company, L.L.C.	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Great Bridge Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Washington Morgan Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Washington Lee Capital Company, LLC	DE	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000					Relationship Funding (Cayman) Ltd.	CYM	NIA	The Liberty Hampshire Company, LLC	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2738314				Sammons Distribution Holdings, Inc.	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-0155260				Sammons BW, Inc.	DE	NIA	Sammons Distribution Holdings, Inc.	Ownership	100.0	SEI ESOT	NO	
00000	Sammons Enterprises, Inc. ESOT	00000	75-2766799				Parkway Mortgage, Inc.	DE	NIA	Consolidated Investment Services, Inc.	Ownership	100.0	SEI ESOT	NO	

Asterisk	Explanation

SCHEDULE Y

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
00000	46-0441748	SAMMONS FINANCIAL GROUP, INC	299,652,000	(225,500,000)							74,152,000	
66044	46-0164570	MIDLAND NATIONAL LIFE INSURANCE COMPANY	(299,652,000)	(30,000,000)							(329,652,000)	5,240,933,497
66974	36-2428931	NORTH AMERICAN CO FOR LIFE & HEALTH INS		37,000,000							37,000,000	2,820,497,162
00000	27-4013872	MNL RE		30,000,000							30,000,000	(2,795,456,633)
00000	61-1583842	SOLBERG RE										(930,723,539)
00000	84-3081181	CANAL RE										(682,116,131)
00000	98-1600408	SFG Bermuda, LTD		188,500,000							188,500,000	(3,653,134,357)
9999999 Control Totals									XXX			

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% Ownership	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 (Columns 5 of Column 6)	8 Granted Disclaimer of Control\Affiliation of Column 5 Over Column 6 (Yes/No)
Midland National Life Insurance Company	Sammons Financial Group, Inc.	100.000 %	NO	Sammons Enterprises, Inc. ESOT	Sammons Enterprises, Inc. ESOT	100.000 %	NO
North American Company for Life and Health Insurance	Sammons Financial Group, Inc.	100.000 %	NO	Sammons Enterprises, Inc. ESOT	Sammons Enterprises, Inc. ESOT	100.000 %	NO
		%				%	
		%				%	
		%				%	
		%				%	
		%				%	
		%				%	
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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.

	Responses
MARCH FILING	
1. Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2. Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3. Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4. Will an actuarial opinion be filed by March 1?	YES
APRIL FILING	
5. Will Management's Discussion and Analysis be filed by April 1?	YES
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)	YES
7. Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
JUNE FILING	
8. Will an audited financial report be filed by June 1?	YES
9. Will Accountants Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

The following supplemental reports are required to be filed as part of your annual 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)	SEE EXPLANATION
11. Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
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?	NO
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?	YES
15. Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
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?	NO
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?	NO
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?	NO
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?	YES
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?	NO
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?	YES
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?	NO
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?	YES
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?	NO
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?	NO
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?	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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?	NO
28.	Will the Workers' Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
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?	SEE EXPLANATION
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?	SEE EXPLANATION
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?	SEE EXPLANATION
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Care Receivables Supplement be filed with the state of domicile and the NAIC by March 1?	NO

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?	YES
37.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
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)	NO
39.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
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?	NO
41.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	NO
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	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

Explanation:

10.Single stockholder, report not required.

11.Business not written

12.Business not written

13.Business not written

16.Business not written

17.Business not written

18.Business not written

20.Business not written

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

22.Business not written

24.Business not written

25.Business not written

26.Business not written

27.Business not written

28.Business not written

30.Business not written

31.Relief not required.

32.Relief not required.

33.Relief not required.

35.Business not written

37.Business not written

38.Business not written

40.Business not written

41.Business not written

44.Business not written

47.Business not written

Bar code:

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SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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OVERFLOW PAGE FOR WRITE-INS

L003 Additional Aggregate Lines for Page 03 Line 25.
*LIAB - Liabilities

	1 Current Year	2 Prior Year
2504. Agent non-qualified deferred compensation	4,215,786	4,073,694
2505. Payable for centeral clearing swap	995,175	
2506. Miscellaneous liabilities		1,003,619
2597. Summary of remaining write-ins for Line 25 from Page 3	5,210,961	5,077,313

L004 Additional Aggregate Lines for Page 04 Line 8.3.
*SUMOPS – Summary of Operations

	1 Current Year	2 Prior Year
08.304. Foreign exchange gain (loss)	(276,979)	(22,596)
08.397. Summary of remaining write-ins for Line 8.3 from Page 4	(276,979)	(22,596)

OVERFLOW PAGE FOR WRITE-INS

L006 Additional Aggregate Lines for Page 06 Line 08.3.
*ANAOPSSUM - Analysis of Operations by Lines of Business – Summary

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
08.304. Foreign exchange gain (loss)	(276,979)			(276,979)					
08.397. Summary of remaining write-ins for Line 8.3 from page 6	(276,979)			(276,979)					

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	1,578,297,776	4.558	1,578,297,776		1,578,297,776	4.558
1.02 All other governments	807,281,810	2.331	807,281,810		807,281,810	2.331
1.03 U.S. states, territories and possessions, etc. guaranteed						
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed						
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	7,831,236,889	22.614	7,831,236,889		7,831,236,889	22.614
1.06 Industrial and miscellaneous	17,061,085,439	49.266	17,061,085,439		17,061,085,439	49.268
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates	221,229,964	0.639	221,229,964		221,229,964	0.639
1.09 SVO identified funds						
1.10 Unaffiliated bank loans	820,941,078	2.371	820,941,078		820,941,078	2.371
1.11 Total long-term bonds	28,320,072,956	81.778	28,320,072,956		28,320,072,956	81.781
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	1,064,428,722	3.074	1,064,428,722		1,064,428,722	3.074
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks	1,064,428,722	3.074	1,064,428,722		1,064,428,722	3.074
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	123,997,448	0.358	123,997,448		123,997,448	0.358
3.02 Industrial and miscellaneous Other (Unaffiliated)	79,337,428	0.229	79,337,428		79,337,428	0.229
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual funds						
3.06 Unit investment trusts						
3.07 Closed-end funds	83,414,712	0.241	83,414,712		83,414,712	0.241
3.08 Total common stocks	286,749,588	0.828	286,749,588		286,749,588	0.828
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages	2,047,349,406	5.912	2,047,349,406		2,047,349,406	5.912
4.04 Mezzanine real estate loans	14,694,618	0.042	14,694,618		14,694,618	0.042
4.05 Total valuation allowance	(14,087)	0.000	(14,087)		(14,087)	0.000
4.06 Total mortgage loans	2,062,029,937	5.954	2,062,029,937		2,062,029,937	5.955
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	624,404,408	1.803	624,404,408		624,404,408	1.803
6.02 Cash equivalents (Schedule E, Part 2)	50,051,926	0.145	50,051,926		50,051,926	0.145
6.03 Short-term investments (Schedule DA)	6,009,461	0.017	6,009,461		6,009,461	0.017
6.04 Total cash, cash equivalents and short-term investments	680,465,795	1.965	680,465,795		680,465,795	1.965
7. Contract loans	120,403,833	0.348	119,542,835		119,542,835	0.345
8. Derivatives (Schedule DB)	351,574,495	1.015	351,574,495		351,574,495	1.015
9. Other invested assets (Schedule BA)	1,740,813,761	5.027	1,740,713,092		1,740,713,092	5.027
10. Receivables for securities	3,522,828	0.010	3,522,828		3,522,828	0.010
11. Securities Lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	225,000	0.001	225,000		225,000	0.001
13. Total invested assets	34,630,286,916	100.000	34,629,325,248		34,629,325,248	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		2,335,715,085
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)		
	2.2 Additional investment made after acquisition (Part 2, Column 8)	18,818,457	18,818,457
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		292,489,516
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		2,062,044,026
12.	Total valuation allowance		(14,087)
13.	Subtotal (Line 11 plus Line 12)		2,062,029,939
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		2,062,029,939

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		978,181,384
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	719,047,103	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	273,496,303	992,543,406
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		63,092
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	30,597,827	
	5.2 Totals, Part 3, Column 9	635,142	31,232,969
6.	Total gain (loss) on disposals, Part 3, Column 19		2,332,236
7.	Deduct amounts received on disposals, Part 3, Column 16		255,991,004
8.	Deduct amortization of premium and depreciation		3,195,863
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	(494,525)	
	9.2 Totals, Part 3, Column 14		(494,525)
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	3,857,934	
	10.2 Totals, Part 3, Column 11		3,857,934
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,740,813,761
12.	Deduct total nonadmitted amounts		100,668
13.	Statement value at end of current period (Line 11 minus Line 12)		1,740,713,093

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		27,542,407,391
2.	Cost of bonds and stocks acquired, Part 3, Column 7		7,369,841,328
3.	Accrual of discount		87,682,807
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	311,455	
	4.2 Part 2, Section 1, Column 15	33,199,627	
	4.3 Part 2, Section 2, Column 13	(6,637,107)	
	4.4 Part 4, Column 11	(841,743)	26,032,232
5.	Total gain (loss) on disposals, Part 4, Column 19		52,827,022
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		5,388,030,137
7.	Deduct amortization of premium		40,853,666
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	(1,450,408)	
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15	(1,291,387)	(2,741,795)
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	16,549,817	
	9.2 Part 2, Section 1, Column 17		
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13	370,772	16,920,589
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2)		41,006,674
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		29,671,251,267
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		29,671,251,267

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	1.	United States	1,578,297,776	1,700,673,542	1,466,643,275	1,792,019,000
Governments (including all obligations guaranteed by governments)	2.	Canada	1,295,000	1,572,609	1,295,000	1,295,000
	3.	Other Countries	805,986,807	805,185,744	806,639,651	765,754,000
	4.	Totals	2,385,579,583	2,507,431,895	2,274,577,926	2,559,068,000
U.S. States, Territories and Possessions (direct and guaranteed)	5.	Totals				
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6.	Totals				
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	7,831,236,889	8,746,916,105	7,603,338,648	8,442,477,125
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	14,367,074,104	15,353,085,107	14,352,161,998	14,451,668,599
	9.	Canada	475,183,679	516,899,175	475,182,530	474,732,527
	10.	Other Countries	3,039,768,737	3,167,930,967	3,042,137,178	2,959,413,814
	11.	Totals	17,882,026,520	19,037,915,249	17,869,481,706	17,885,814,940
Parent, Subsidiaries and Affiliates	12.	Totals	221,229,964	230,571,571	221,182,643	232,558,224
	13.	**Total Bonds**	28,320,072,956	30,522,834,820	27,968,580,923	29,119,918,289
PREFERRED STOCKS	14.	United States	1,030,460,872	1,047,399,640	998,254,570	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	33,967,850	33,967,850	33,115,550	
	17.	Totals	1,064,428,722	1,081,367,490	1,031,370,120	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	**Total Preferred Stocks**	1,064,428,722	1,081,367,490	1,031,370,120	
COMMON STOCKS	20.	United States	273,392,846	273,392,846	262,017,683	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries	13,356,740	13,356,740	16,563,963	
	23.	Totals	286,749,586	286,749,586	278,581,646	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	**Total Common Stocks**	286,749,586	286,749,586	278,581,646	
	26.	**Total Stocks**	1,351,178,308	1,368,117,076	1,309,951,766	
	27.	**Total Bonds and Stocks**	29,671,251,265	31,890,951,896	29,278,532,689	

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 Col. 7 as a % of Line 11.7	9 Total from Col. 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	50,051,926	39,945,591	462,977,704	981,146,655	94,227,823	XXX	1,628,349,699	5.7	1,535,309,892	5.7	1,628,349,699	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	50,051,926	39,945,591	462,977,704	981,146,655	94,227,823	XXX	1,628,349,699	5.7	1,535,309,892	5.7	1,628,349,699	
2. All Other Governments												
2.1 NAIC 1		22,542,225	14,051,546	69,970,417	307,883,496	XXX	414,447,684	1.5	84,626,615	0.3	172,810,556	241,637,128
2.2 NAIC 2		2,047,205	4,647,019	18,979,802	303,606,266	XXX	329,280,292	1.2	67,355,965	0.3	291,736,824	37,543,467
2.3 NAIC 3			3,059,547	576,744	52,957,121	XXX	56,593,412	0.2	31,238,490	0.1	55,399,665	1,193,747
2.4 NAIC 4			6,960,419			XXX	6,960,419	0.0	583,448	0.0		6,960,419
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals		24,589,430	28,718,531	89,526,963	664,446,883	XXX	807,281,807	2.8	183,804,518	0.7	519,947,045	287,334,761
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						XXX						
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1						XXX						
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	189,608,317	1,386,366,719	2,177,570,094	2,778,776,920	1,242,036,930	XXX	7,774,358,980	27.4	7,850,155,293	29.1	7,475,071,998	299,286,981
5.2 NAIC 2	591,146	6,213,211	10,299,464	38,208,456	1,565,639	XXX	56,877,916	0.2	61,618,534	0.2	56,877,917	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	190,199,463	1,392,579,930	2,187,869,558	2,816,985,376	1,243,602,569	XXX	7,831,236,896	27.6	7,911,773,827	29.4	7,531,949,915	299,286,981

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 Col. 7 as a % of Line 11.7	9 Total from Col. 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	210,492,142	1,620,572,243	1,654,528,525	2,074,170,671	1,797,524,061	XXX	7,357,287,642	25.9	8,062,798,373	29.9	3,312,469,883	4,044,817,760
6.2 NAIC 2	117,589,387	1,381,126,782	2,004,610,134	2,361,850,838	2,458,611,885	XXX	8,323,789,026	29.3	7,154,173,869	26.6	4,791,903,359	3,531,885,668
6.3 NAIC 3	11,843,830	197,535,614	375,527,423	223,540,002	266,531,948	XXX	1,074,978,817	3.8	735,447,641	2.7	421,067,192	653,911,625
6.4 NAIC 4	1,115,853	109,908,039	123,223,238	57,234,050	6,716,191	XXX	298,197,371	1.1	263,501,610	1.0	13,743,775	284,453,595
6.5 NAIC 5		6,763,811		1,709,221	1,420,353	XXX	9,893,385	0.0	32,069,852	0.1	4,178,186	5,715,199
6.6 NAIC 6		90,000	2,858,668			XXX	2,948,668	0.0	182,500	0.0	2,858,668	90,000
6.7 Totals	341,041,212	3,315,996,489	4,160,747,988	4,718,504,782	4,530,804,438	XXX	17,067,094,909	60.1	16,248,173,845	60.3	8,546,221,063	8,520,873,847
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1		46,937,138			129,899,893	XXX	176,837,031	0.6	208,566,135	0.8	141,389,085	35,447,947
8.2 NAIC 2	525,538	5,816,930				XXX	6,342,468	0.0	65,964,111	0.2	5,816,930	525,538
8.3 NAIC 3		26,713,058				XXX	26,713,058	0.1	45,439,533	0.2		26,713,058
8.4 NAIC 4						XXX			26,581,551	0.1		
8.5 NAIC 5		11,337,407				XXX	11,337,407	0.0				11,337,407
8.6 NAIC 6						XXX						
8.7 Totals	525,538	90,804,533			129,899,893	XXX	221,229,964	0.8	346,551,330	1.3	147,206,015	74,023,950
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1		5,808,189	5,188,708			XXX	10,996,897	0.0				10,996,897
10.2 NAIC 2	233,914	70,632,659	46,483,591			XXX	117,350,164	0.4	88,466,137	0.3		117,350,163
10.3 NAIC 3		74,917,529	2,502,980			XXX	77,420,509	0.3	39,345,959	0.1		77,420,509
10.4 NAIC 4	7,408,090	168,270,912	352,996,284			XXX	528,675,286	1.9	463,544,164	1.7		528,675,286
10.5 NAIC 5	568,030	67,847,420	16,027,743			XXX	84,443,193	0.3	112,090,693	0.4	195,786	84,247,407
10.6 NAIC 6	1,688,981	366,045				XXX	2,055,026	0.0	2,572,608	0.0		2,055,026
10.7 Totals	9,899,015	387,842,754	423,199,306			XXX	820,941,075	2.9	706,019,561	2.6	195,786	820,745,288

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 Col. 7 as a % of Line 11.7	9 Total from Col. 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) 450,152,385	3,122,172,105	4,314,316,577	5,904,064,663	3,571,572,203		17,362,277,933	61.2	XXX	XXX	12,730,091,221	4,632,186,713
11.2 NAIC 2	(d) 118,939,985	1,465,836,787	2,066,040,208	2,419,039,096	2,763,783,790		8,833,639,866	31.1	XXX	XXX	5,146,335,030	3,687,304,836
11.3 NAIC 3	(d) 11,843,830	299,166,201	381,089,950	224,116,746	319,489,069		1,235,705,796	4.4	XXX	XXX	476,466,857	759,238,939
11.4 NAIC 4	(d) 8,523,943	278,178,951	483,179,941	57,234,050	6,716,191		833,833,076	2.9	XXX	XXX	13,743,775	820,089,300
11.5 NAIC 5	(d) 568,030	85,948,638	16,027,743	1,709,221	1,420,353		(c) 105,673,985	0.4	XXX	XXX	4,373,972	101,300,013
11.6 NAIC 6	(d) 1,688,981	456,045	2,858,668				(c) 5,003,694	0.0	XXX	XXX	2,858,668	2,145,026
11.7 Totals	591,717,154	5,251,758,727	7,263,513,087	8,606,163,776	6,662,981,606		(b) 28,376,134,350	100.0	XXX	XXX	18,373,869,523	10,002,264,827
11.8 Line 11.7 as a % of Col. 7	2.1	18.5	25.6	30.3	23.5		100.0	XXX	XXX	XXX	64.8	35.2
12. Total Bonds Prior Year												
12.1 NAIC 1	301,746,766	3,893,059,537	4,430,733,179	5,880,527,270	3,235,389,556		XXX	XXX	17,741,456,308	65.9	12,260,680,784	5,480,775,526
12.2 NAIC 2	179,253,501	1,565,678,942	1,730,523,977	1,860,493,684	2,101,628,512		XXX	XXX	7,437,578,616	27.6	3,867,035,306	3,570,543,309
12.3 NAIC 3	9,227,349	305,779,370	253,726,656	135,888,355	146,849,893		XXX	XXX	851,471,623	3.2	408,268,527	443,203,095
12.4 NAIC 4	5,173,351	444,697,631	304,339,791				XXX	XXX	754,210,773	2.8	25,675,026	728,535,746
12.5 NAIC 5		92,089,217	48,910,889	1,709,791	1,450,648		XXX	XXX	(c) 144,160,545	0.5	1,911,420	142,249,126
12.6 NAIC 6	1,403,094	1,352,014					XXX	XXX	(c) 2,755,108	0.0		2,755,108
12.7 Totals	496,804,061	6,302,656,711	6,768,234,492	7,878,619,100	5,485,318,609		XXX	XXX	(b) 26,931,632,973	100.0	16,563,571,063	10,368,061,910
12.8 Line 12.7 as a % of Col. 9	1.8	23.4	25.1	29.3	20.4		XXX	XXX	100.0	XXX	61.5	38.5
13. Total Publicly Traded Bonds												
13.1 NAIC 1	306,089,176	1,973,768,084	3,281,712,728	5,110,455,174	2,058,066,057		12,730,091,219	44.9	12,260,680,785	45.5	12,730,091,219	XXX
13.2 NAIC 2	55,157,807	587,747,002	992,737,579	1,485,522,484	2,025,170,159		5,146,335,031	18.1	3,867,035,306	14.4	5,146,335,031	XXX
13.3 NAIC 3	2,322,615	112,962,815	110,466,562	73,687,796	177,027,069		476,466,857	1.7	408,268,527	1.5	476,466,857	XXX
13.4 NAIC 4		212,652	13,531,123				13,743,775	0.0	25,675,027	0.1	13,743,775	XXX
13.5 NAIC 5		2,664,752		1,709,221			4,373,973	0.0	1,911,420	0.0	4,373,973	XXX
13.6 NAIC 6			2,858,668				2,858,668	0.0			2,858,668	XXX
13.7 Totals	363,569,598	2,677,355,305	4,401,306,660	6,671,374,675	4,260,263,285		18,373,869,523	64.8	16,563,571,065	61.5	18,373,869,523	XXX
13.8 Line 13.7 as a % of Col. 7	2.0	14.6	24.0	36.3	23.2		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	1.3	9.4	15.5	23.5	15.0		64.8	XXX	XXX	XXX	64.8	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	144,063,208	1,148,404,021	1,032,603,849	793,609,488	1,513,506,146		4,632,186,712	16.3	5,480,775,526	20.4	XXX	4,632,186,712
14.2 NAIC 2	63,782,178	878,089,784	1,073,302,630	933,516,612	738,613,631		3,687,304,835	13.0	3,570,543,310	13.3	XXX	3,687,304,835
14.3 NAIC 3	9,521,215	186,203,386	270,623,388	150,428,950	142,462,000		759,238,939	2.7	443,203,095	1.6	XXX	759,238,939
14.4 NAIC 4	8,523,943	277,966,299	469,648,817	57,234,050	6,716,191		820,089,300	2.9	728,535,747	2.7	XXX	820,089,300
14.5 NAIC 5	568,030	83,283,887	16,027,743		1,420,353		101,300,013	0.4	142,249,126	0.5	XXX	101,300,013
14.6 NAIC 6	1,688,981	456,045					2,145,026	0.0	2,755,108	0.0	XXX	2,145,026
14.7 Totals	228,147,555	2,574,403,422	2,862,206,427	1,934,789,100	2,402,718,321		10,002,264,825	35.2	10,368,061,912	38.5	XXX	10,002,264,825
14.8 Line 14.7 as a % of Col. 7	2.3	25.7	28.6	19.3	24.0		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	0.8	9.1	10.1	6.8	8.5		35.2	XXX	XXX	XXX	XXX	35.2

(a) Includes $ 7,698,970,191 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 168,259,281 current year of bonds with Z designations, and$ 58,388,367 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 $ 55,613,237 current year, $ 84,510,328 prior year of bonds with 5GI designations and $ 1,778,981 current year, $ 1,829,858 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$ 50,051,926 ; NAIC 2 $ 6,009,461 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

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 Col. 7 as a % of Line 11.08	9 Total from Col. 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	50,051,926	39,945,591	462,977,704	981,146,655	94,227,823	XXX	1,628,349,699	5.7	1,535,309,892	5.7	1,628,349,699	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	50,051,926	39,945,591	462,977,704	981,146,655	94,227,823	XXX	1,628,349,699	5.7	1,535,309,892	5.7	1,628,349,699	
2. All Other Governments												
2.01 Issuer Obligations		24,589,430	28,718,531	89,526,963	664,446,883	XXX	807,281,807	2.8	183,804,519	0.7	519,947,045	287,334,762
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals		24,589,430	28,718,531	89,526,963	664,446,883	XXX	807,281,807	2.8	183,804,519	0.7	519,947,045	287,334,762
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations						XXX						
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX						
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	50,254,751	661,933,150	528,443,902	1,232,078,843	1,110,606,945	XXX	3,583,317,591	12.6	3,534,971,193	13.1	3,351,233,291	232,084,298
5.02 Residential Mortgage-Backed Securities	112,671,301	380,861,508	318,716,848	209,373,774	44,845,390	XXX	1,066,468,821	3.8	1,186,185,325	4.4	1,055,112,220	11,356,601
5.03 Commercial Mortgage-Backed Securities	24,578,621	345,895,591	1,340,010,978	1,371,704,138	21,706,743	XXX	3,103,896,071	10.9	3,111,712,764	11.6	3,103,896,071	
5.04 Other Loan-Backed and Structured Securities	2,694,791	3,889,682	697,830	3,828,622	66,443,491	XXX	77,554,416	0.3	78,904,547	0.3	21,708,333	55,846,083
5.05 Totals	190,199,464	1,392,579,931	2,187,869,558	2,816,985,377	1,243,602,569	XXX	7,831,236,899	27.6	7,911,773,829	29.4	7,531,949,915	299,286,982
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	185,084,750	1,694,942,114	2,493,952,031	3,557,381,026	3,883,434,880	XXX	11,814,794,801	41.6	10,198,451,114	37.9	7,037,782,650	4,777,012,151
6.02 Residential Mortgage-Backed Securities	19,721,203	52,575,198	243,926,139	39,905,345	3,034,232	XXX	359,162,117	1.3	260,304,127	1.0	215,503,109	143,659,007
6.03 Commercial Mortgage-Backed Securities	21,177,128	201,051,959	75,317,325	15,861,147	6,879,353	XXX	320,286,912	1.1	470,093,535	1.7	184,312,316	135,974,596
6.04 Other Loan-Backed and Structured Securities	115,058,131	1,367,427,218	1,347,552,494	1,105,357,264	637,455,973	XXX	4,572,851,080	16.1	5,319,325,070	19.8	1,108,622,989	3,464,228,092
6.05 Totals	341,041,212	3,315,996,489	4,160,747,989	4,718,504,782	4,530,804,438	XXX	17,067,094,910	60.1	16,248,173,846	60.3	8,546,221,064	8,520,873,846
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations					2,515,671	XXX	2,515,671	0.0	11,103,784	0.0		2,515,671
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities	525,538	64,091,475			127,384,222	XXX	192,001,235	0.7	308,405,693	1.1	147,206,014	44,795,220
8.05 Affiliated Bank Loans – Issued						XXX						
8.06 Affiliated Bank Loans – Acquired		26,713,058				XXX	26,713,058	0.1	27,041,854	0.1		26,713,058
8.07 Totals	525,538	90,804,533			129,899,893	XXX	221,229,964	0.8	346,551,331	1.3	147,206,014	74,023,949

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 Col. 7 as a % of Line 11.08	9 Total from Col. 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							
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued		195,786				XXX	195,786	0.0			195,786	
10.02 Bank Loans – Acquired	9,899,016	387,646,967	423,199,305			XXX	820,745,288	2.9	706,019,559	2.6		820,745,287
10.03 Totals	9,899,016	387,842,753	423,199,305			XXX	820,941,074	2.9	706,019,559	2.6	195,786	820,745,287
11. Total Bonds Current Year												
11.01 Issuer Obligations	285,391,427	2,421,410,285	3,514,092,168	5,860,133,487	5,755,232,202	XXX	17,836,259,569	62.9	XXX	XXX	12,537,312,685	5,298,946,882
11.02 Residential Mortgage-Backed Securities	132,392,504	433,436,706	562,642,987	249,279,119	47,879,622	XXX	1,425,630,938	5.0	XXX	XXX	1,270,615,329	155,015,608
11.03 Commercial Mortgage-Backed Securities	45,755,749	546,947,550	1,415,328,303	1,387,565,285	28,586,096	XXX	3,424,182,983	12.1	XXX	XXX	3,288,208,387	135,974,596
11.04 Other Loan-Backed and Structured Securities	118,278,460	1,435,408,375	1,348,250,324	1,109,185,886	831,283,686	XXX	4,842,406,731	17.1	XXX	XXX	1,277,537,336	3,564,869,395
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.06 Affiliated Bank Loans		26,713,058				XXX	26,713,058	0.1	XXX	XXX		26,713,058
11.07 Unaffiliated Bank Loans	9,899,016	387,842,753	423,199,305			XXX	820,941,074	2.9	XXX	XXX	195,786	820,745,287
11.08 Totals	591,717,156	5,251,758,727	7,263,513,087	8,606,163,777	6,662,981,606		28,376,134,353	100.0	XXX	XXX	18,373,869,523	10,002,264,826
11.09 Lines 11.08 as a % Col. 7	2.1	18.5	25.6	30.3	23.5		100.0	XXX	XXX	XXX	64.8	35.2
12. Total Bonds Prior Year												
12.01 Issuer Obligations	301,504,170	2,452,972,159	3,373,114,711	4,821,720,455	4,514,329,007	XXX	XXX	XXX	15,463,640,502	57.4	10,252,302,174	5,211,338,328
12.02 Residential Mortgage-Backed Securities	89,566,696	564,410,741	391,259,901	354,851,289	46,400,825	XXX	XXX	XXX	1,446,489,452	5.4	1,415,016,205	31,473,245
12.03 Commercial Mortgage-Backed Securities	19,872,536	452,996,321	1,565,903,529	1,540,645,359	2,388,554	XXX	XXX	XXX	3,581,806,299	13.3	3,434,520,072	147,286,226
12.04 Other Loan-Backed and Structured Securities	58,845,945	2,480,878,371	1,083,308,772	1,161,401,998	922,200,224	XXX	XXX	XXX	5,706,635,310	21.2	1,461,732,613	4,244,902,697
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
12.06 Affiliated Bank Loans		27,041,854				XXX	XXX	XXX	27,041,854	0.1		27,041,854
12.07 Unaffiliated Bank Loans	27,014,714	324,357,268	354,647,577			XXX	XXX	XXX	706,019,559	2.6		706,019,560
12.08 Totals	496,804,061	6,302,656,714	6,768,234,490	7,878,619,101	5,485,318,610		XXX	XXX	26,931,632,976	100.0	16,563,571,064	10,368,061,910
12.09 Line 12.08 as a % of Col. 9	1.8	23.4	25.1	29.3	20.4		XXX	XXX	100.0	XXX	61.5	38.5
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	173,831,814	1,548,205,997	2,366,195,667	4,528,491,741	3,920,587,467	XXX	12,537,312,686	44.2	10,252,302,173	38.1	12,537,312,686	XXX
13.02 Residential Mortgage-Backed Securities	128,561,058	427,849,359	422,182,078	240,818,260	47,879,622	XXX	1,267,290,377	4.5	1,415,016,205	5.3	1,267,290,377	XXX
13.03 Commercial Mortgage-Backed Securities	24,578,621	460,357,601	1,394,089,513	1,387,475,909	21,706,743	XXX	3,288,208,387	11.6	3,434,520,074	12.8	3,288,208,387	XXX
13.04 Other Loan-Backed and Structured Securities	36,598,106	240,561,229	215,699,782	514,588,766	270,089,452	XXX	1,277,537,335	4.5	1,461,732,612	5.4	1,277,537,335	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans		381,119	3,139,620			XXX	3,520,739	0.0			3,520,739	XXX
13.08 Totals	363,569,599	2,677,355,305	4,401,306,660	6,671,374,676	4,260,263,284		18,373,869,524	64.8	16,563,571,064	61.5	18,373,869,524	XXX
13.09 Line 13.08 as a % of Col. 7	2.0	14.6	24.0	36.3	23.2		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	1.3	9.4	15.5	23.5	15.0		64.8	XXX	XXX	XXX	64.8	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	111,559,613	873,204,288	1,147,896,501	1,331,641,746	1,834,644,734	XXX	5,298,946,882	18.7	5,211,338,327	19.4	XXX	5,298,946,882
14.02 Residential Mortgage-Backed Securities	3,831,447	5,587,347	140,460,909	8,460,859		XXX	158,340,562	0.6	31,473,245	0.1	XXX	158,340,562
14.03 Commercial Mortgage-Backed Securities	21,177,128	86,589,949	21,238,790	89,376	6,879,353	XXX	135,974,596	0.5	147,286,226	0.5	XXX	135,974,596
14.04 Other Loan-Backed and Structured Securities	81,680,354	1,194,847,145	1,132,550,542	594,597,120	561,194,234	XXX	3,564,869,395	12.6	4,244,902,697	15.8	XXX	3,564,869,395
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans		26,713,058				XXX	26,713,058	0.1	27,041,854	0.1	XXX	26,713,058
14.07 Unaffiliated Bank Loans	9,899,016	387,461,634	420,059,685			XXX	817,420,335	2.9	706,019,560	2.6	XXX	817,420,335
14.08 Totals	228,147,558	2,574,403,421	2,862,206,427	1,934,789,101	2,402,718,321		10,002,264,828	35.2	10,368,061,909	38.5	XXX	10,002,264,828
14.09 Line 14.08 as a % of Col. 7	2.3	25.7	28.6	19.3	24.0		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	0.8	9.1	10.1	6.8	8.5		35.2	XXX	XXX	XXX	XXX	35.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets(a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	23,400,000	23,400,000			
2. Cost of short-term investments acquired	84,261,129	84,261,129			
3. Accrual of discount	104,341	104,341			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	285,659	285,659			
6. Deduct consideration received on disposals	102,045,075	102,045,075			
7. Deduct amortization of premium	(3,407)	(3,407)			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other-than-temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	6,009,461	6,009,461			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	6,009,461	6,009,461			

(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)			165,560,750
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		369,191,404	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		459,953,971	829,145,375
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17		(110,121)	
	3.2 Section 2, Column 19			(110,121)
4.	SSAP No. 108 adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			1,150,671,940
6.	Considerations received/(paid) on terminations, Section 2, Column 15			1,150,671,940
7.	Amortization:			
	7.1 Section 1, Column 19		(184,310,503)	
	7.2 Section 2, Column 21		(599,428,509)	(783,739,012)
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20			
	8.2 Section 2, Column 23			
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18		(775,002)	
	9.2 Section 2, Column 20		1,002,192	227,191
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			211,084,183
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			211,084,183

SCHEDULE DB - PART B – VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)			14,334,867
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change Column)			17,349,281
3.1	Add:			
	Change in the variation margin on open contracts – Highly effective hedges:			
	3.11 Section 1, Column 15, current year minus			
	3.12 Section 1, Column 15, prior year			
	Change in the variation margin on open contracts – All other:			
	3.13 Section 1, Column 18, current year minus	6,570,994		
	3.14 Section 1, Column 18, prior year	9,340,324	(2,769,329)	(2,769,329)
3.2	Add:			
	Change in adjustment to basis of hedged item:			
	3.21 Section 1, Column 17, current year to date minus			
	3.22 Section 1, Column 17, prior year			
	Change in amount recognized:			
	3.23 Section 1, Column 19, current year to date minus	6,570,994		
	3.24 Section 1, Column 19, prior year plus	9,340,324		
	3.25 SSAP No. 108 adjustments		(2,769,329)	(2,769,329)
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			100,364,388
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)			
	4.22 Amount recognized (Section 2, Column 16)	100,364,388		
	4.23 SSAP No. 108 adjustments		100,364,388	
4.3	Subtotal (Line 4.1 minus Line 4.2)			
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			31,684,148
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			31,684,148

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 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	211,084,196	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	31,684,148	
3.	Total (Line 1 plus Line 2)		242,768,344
4.	Part D, Section 1, Column 6	351,574,495	
5.	Part D, Section 1, Column 7	(108,806,151)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	575,467,545	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		575,467,545
10.	Part D, Section 1, Column 9	1,054,975,508	
11.	Part D, Section 1, Column 10	(479,507,964)	
12.	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check
13.	Part A, Section 1, Column 21	884,209
14	Part B, Section 1, Column 20	26,139,500
15.	Part D, Section 1, Column 12	27,023,709
16.	Total (Lines 13 plus Line 14 minus Line 15)	

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	4,999,924	4,999,924		
2. Cost of cash equivalents acquired	51,092,927	51,092,927		
3. Accrual of discount	146	146		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	6,025,375	6,025,375		
7. Deduct amortization of premium	15,696	15,696		
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	50,051,926	50,051,926		
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	50,051,926	50,051,926		

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

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change In Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Farm Mortgages														
0199999 - Mortgages in Good Standing - Farm Mortgages														XXX
Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed														
0299999 - Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed														XXX
Mortgages in Good Standing - Residential Mortgages - All Other														
0399999 - Mortgages in Good Standing - Residential Mortgages - All Other														XXX
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed														
0499999 - Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed														XXX
Mortgages in Good Standing - Commercial Mortgages - All Other														
740		Savannah	GA		02/21/2012	5.000	5,654,374						9,800,000	12/05/2011
756		Gaithersburg	MD		09/06/2012	4.500	6,194,626						11,500,000	08/10/2012
760		Woodbridge	VA		10/09/2012	4.280	25,236,882						50,000,000	07/21/2012
770		Houston	TX		12/31/2012	4.000	18,838,914						35,300,000	10/19/2012
775		Seattle	WA		02/14/2013	4.330	16,448,091						53,800,000	11/26/2012
777		Rancho Cordova	CA		02/27/2013	3.940	36,900,509						193,700,000	12/31/2012
778		Las Vegas	NV		03/11/2013	4.250	13,978,528						31,860,000	11/30/2012
780		Brooklyn	NY		03/19/2013	4.150	18,385,472						30,000,000	02/05/2013
783		Washington	DC		03/22/2013	4.700	22,285,176						117,500,000	03/01/2013
789		North Charleston	SC		06/21/2013	3.900	11,549,891						21,250,000	05/30/2013
792		Kirkland	WA		06/28/2013	4.285	14,130,593						25,000,000	06/17/2013
795		Ann Arbor	MI		07/19/2013	4.020	28,753,875						55,800,000	04/16/2015
798		Minneapolis	MN		08/08/2013	3.870	5,177,198						8,820,000	06/13/2013
901		Stamford	CT		08/29/2013	4.570	12,398,496						24,800,000	07/30/2013
906		Wilmington	NC		09/12/2013	4.320	22,543,068						42,150,000	08/13/2013
908		Oceanside	CA		09/26/2013	5.000	6,833,523						17,000,000	06/12/2013
911		Lorton	VA		11/01/2013	4.780	13,303,152						27,500,000	09/04/2013
912		Clifton	NJ		10/29/2013	4.250	22,078,926						59,000,000	09/10/2013
913		New York	NY		10/18/2013	4.820	18,255,033						45,000,000	09/01/2013
920		Morrisville	NC		12/30/2013	5.050	14,047,884						98,000,000	10/29/2013
921		Morrisville	NC		12/30/2013	5.050	12,308,231						98,000,000	10/29/2013
922		Beverly Hills	CA		03/27/2014	4.860	18,194,111						70,000,000	03/19/2014
932		New York	NY		05/29/2014	4.640	10,577,618						21,000,000	05/01/2014
934		Elizabeth	NJ		05/30/2014	4.500	11,157,567						17,600,000	03/27/2014
936		Cary	NC		07/02/2014	4.580	9,395,460						15,700,000	05/07/2014
954		Ames	IA		09/12/2014	4.130	15,692,320						25,600,000	07/29/2014
956		Franklin	TN		09/17/2014	4.170	28,527,023						66,600,000	09/17/2014
958		Mountain View	CA		10/09/2014	3.940	30,827,262						65,000,000	08/20/2014
959		Oxnard	CA		09/30/2014	4.430	28,361,674						43,900,000	06/01/2014
967		Macon	GA		10/31/2014	4.080	5,880,816						10,200,000	09/17/2014
973		Boston	MA		12/15/2014	3.590	38,526,865						257,000,000	11/04/2014
977		Seattle	WA		12/17/2014	3.980	18,966,229						32,600,000	10/09/2014
980		Madison	WI		12/19/2014	4.400	18,693,014						29,400,000	11/21/2014
983		Mountain View	CA		12/30/2014	3.820	24,050,130						50,000,000	11/26/2014
984		Dallas	TX		12/24/2014	3.815	14,183,645						21,800,000	06/01/2015
986		Mason	OH		01/08/2015	4.000	7,135,815						12,500,000	12/13/2014
990		Fort Worth	TX		01/29/2015	3.850	33,734,735						61,000,000	04/02/2015
993		San Diego	CA		03/02/2015	3.800	31,803,934						170,000,000	12/22/2014
994		Bloomington	IN		03/06/2015	3.810	29,287,015						47,240,000	01/15/2015
998		New York	NY		04/07/2015	3.800	20,387,045						34,300,000	03/04/2014
999		Bedford	NH		03/26/2015	3.890	13,691,633						46,500,000	02/26/2015
1000		Columbia	SC		03/31/2015	3.810	24,230,556						87,600,000	12/02/2014
1005		Omaha	NE		04/17/2015	3.890	13,798,831						38,400,000	01/08/2015
1008		Oro Valley	AZ		05/01/2015	4.240	9,120,841						17,500,000	03/02/2015
1010		Irvine	CA		05/11/2015	3.750	23,312,871						95,500,000	04/10/2015
1012		Tempe	AZ		05/20/2015	3.700	10,484,733						17,250,000	04/29/2015
1013		Schererville	IN		06/03/2015	4.180	17,459,946						26,400,000	04/13/2015

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change In Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1016		Dallas	TX		05/22/2015	4.070	29,574,279						56,500,000	04/14/2015
1017		Draper	UT		06/16/2015	3.990	11,685,473						22,100,000	04/13/2015
1020		Sacramento	CA		06/19/2015	3.800	14,790,868						26,500,000	04/13/2015
1022		Dallas	TX		06/12/2015	3.750	15,817,856						26,000,000	04/08/2015
1023		Clayton	MO		06/17/2015	3.700	20,454,838						31,000,000	05/14/2015
1024		Lexington	KY		06/12/2015	4.180	14,380,966						22,300,000	04/16/2015
1030		Los Angeles	CA		08/03/2015	3.810	11,540,255						22,800,000	04/27/2015
1032		Santa Monica	CA		07/31/2015	4.100	12,783,244						25,400,000	06/15/2015
1044		Plano	TX		08/28/2015	3.930	10,901,644						18,700,000	04/17/2015
1046		Elk Grove	CA		10/01/2015	4.100	15,311,898						27,690,000	06/10/2015
1048		Kansas City	MO		09/15/2015	4.200	15,764,239						27,500,000	08/13/2015
1049		Boston	MA		09/30/2015	4.000	19,776,402						77,700,000	08/31/2015
1050		Oceanside	CA		09/22/2015	4.280	13,206,362						60,800,000	08/07/2015
1052		Kennesaw	GA		09/30/2015	4.040	10,457,436						17,000,000	08/26/2015
1053		Pickerington	OH		10/09/2015	4.100	9,465,311						17,200,000	07/27/2015
1058		Tualatin	OR		12/04/2015	3.850	20,863,710						33,100,000	09/08/2015
1060		Panama City Beach	FL		10/20/2015	4.100	18,264,661						75,000,000	08/31/2015
1061		Dallas	TX		11/04/2015	3.900	25,727,655						40,850,000	10/11/2015
1064		Mountain View	CA		11/20/2015	4.250	12,607,603						21,000,000	10/12/2015
1066		Queens	NY		12/04/2015	4.220	14,204,078						33,200,000	10/05/2015
1071		Johns Island	SC		12/17/2015	4.200	57,509,992						105,000,000	05/10/2019
1077		Washington	DC		01/14/2016	4.540	5,440,564						9,600,000	11/24/2015
1081		Diamond Bar	CA		03/31/2016	4.550	12,915,794						23,300,000	11/17/2015
1088		Burr Ridge	IL		11/30/2016	4.220	19,791,015						32,700,000	09/14/2016
1090		Mountain View	CA		12/16/2016	4.520	17,254,598						30,500,000	11/18/2016
1091		New York	NY		12/30/2016	4.500	34,079,922						168,200,000	12/31/2016
1092		Chandler	AZ		02/09/2017	4.560	32,806,615						58,700,000	01/06/2017
1106		Park City	UT		12/27/2017	4.960	14,751,817						96,200,000	11/17/2017
1108		Philadelphia	PA		01/09/2018	4.350	24,688,517						124,000,000	12/22/2017
1111		Baltimore	MD		01/31/2018	4.480	9,219,142						44,000,000	12/28/2017
1112		New York	NY		02/12/2018	4.810	23,162,857						40,000,000	01/02/2018
1115		San Diego	CA		04/20/2018	4.420	14,865,589						72,000,000	03/09/2018
1116		Alpharetta	GA		06/15/2018	4.740	15,773,728						64,500,000	05/03/2018
1118		Santa Monica	CA		07/24/2018	5.500	7,451,358						43,200,000	05/21/2018
1119		Pittsburgh	PA		08/30/2018	4.580	14,711,672						61,000,000	07/20/2018
1120		Rochester	NY		08/02/2018	4.560	19,760,451						100,000,000	06/28/2018
1121		Westminster	CO		08/20/2018	4.490	14,000,000						60,800,000	07/16/2018
1122		Baltimore	MD		09/05/2018	4.520	10,971,080						48,200,000	08/27/2018
1125		Frisco	TX		10/05/2018	4.630	37,052,287						60,425,000	08/13/2018
1126		Cleveland	OH		10/18/2018	5.100	4,794,727						50,200,000	08/02/2018
1130		San Jose	CA		12/10/2018	4.670	20,000,000						92,500,000	09/28/2018
1133		Oakland	CA		01/30/2019	5.250	5,844,176						48,300,000	12/06/2018
1134		Oakland	CA		12/27/2018	5.250	5,127,920						49,500,000	10/30/2018
1135		Los Angeles	CA		12/27/2018	4.600	27,400,000						73,500,000	11/30/2018
1136		Bothell	WA		02/25/2019	4.300	13,805,735						63,000,000	01/25/2019
1137		Campbell	CA		03/14/2019	4.480	20,300,000						59,100,000	11/15/2016
1138		Coconut Grove	FL		04/11/2019	4.200	23,100,000						110,000,000	02/21/2019
1139		Lahaina	HI		04/15/2019	5.500	10,000,000						42,000,000	01/17/2019
1141		Newtown Square	PA		06/25/2019	4.350	24,000,000						37,700,000	04/25/2019
1142		Sacramento	CA		06/26/2019	4.100	42,550,000						127,000,000	06/20/2019
1144		Yonkers	NY		07/02/2019	4.000	44,285,714						103,900,000	05/13/2019
1146		Macon	GA		08/16/2019	4.150	14,500,000						23,000,000	05/22/2019
1153		Durham	NC		09/24/2019	4.200	62,521,206						262,800,000	07/23/2019
1154		Jackson	WY		10/01/2019	4.500	19,200,000						73,900,000	08/27/2019
1155		New York	NY		08/26/2020	2.649	13,459,546						945,000,000	03/13/2019
1156		Seattle	WA		12/23/2019	3.550	75,000,000						216,000,000	11/07/2019
1157		Honolulu	HI		01/07/2020	4.500	4,890,475						94,000,000	01/08/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change In Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1158		Inglewood	CA		07/08/2020	4.850	60,000,000						380,000,000	05/26/2020
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other							2,047,349,406						7,212,435,000	XXX
Mortgages in Good Standing - Mezzanine Loans														
1124		Coral Gables	FL		09/20/2018	4.000	13,931,707						403,000,000	01/15/2021
1124B		Coral Gables	FL		08/09/2021	7.000	762,911						403,000,000	01/15/2021
0699999 - Mortgages in Good Standing - Mezzanine Loans							14,694,618						806,000,000	XXX
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)							2,062,044,024						8,018,435,000	XXX
Restructured Mortgages - Farm Mortgages														
0999999 - Restructured Mortgages - Farm Mortgages														XXX
Restructured Mortgages - Residential Mortgages - Insured or Guaranteed														
1099999 - Restructured Mortgages - Residential Mortgages - Insured or Guaranteed														XXX
Restructured Mortgages - Residential Mortgages - All Other														
1199999 - Restructured Mortgages - Residential Mortgages - All Other														XXX
Restructured Mortgages - Commercial Mortgages - Insured or Guaranteed														
1299999 - Restructured Mortgages - Commercial Mortgages - Insured or Guaranteed														XXX
Restructured Mortgages - Commercial Mortgages - All Other														
1399999 - Restructured Mortgages - Commercial Mortgages - All Other														XXX
Restructured Mortgages - Mezzanine Loans														
1499999 - Restructured Mortgages - Mezzanine Loans														XXX
1699999 - Restructured Mortgages - Total Restructured Mortgages (sum of 0999999 through 1499999)														XXX
Mortgages with overdue interest over 90 days, not in process of foreclosure - Farm Mortgages														
1799999 - Mortgages with overdue interest over 90 days, not in process of foreclosure - Farm Mortgages														XXX
Mortgages with overdue interest over 90 days, not in process of foreclosure - Residential Mortgages - Insured or Guaranteed														
1899999 - Mortgages with overdue interest over 90 days, not in process of foreclosure - Residential Mortgages - Insured or Guaranteed														XXX
Mortgages with overdue interest over 90 days, not in process of foreclosure - Residential Mortgages- All Other														
1999999 - Mortgages with overdue interest over 90 days, not in process of foreclosure - Residential Mortgages - All Other														XXX
Mortgages with overdue interest over 90 days, not in process of foreclosure - Commercial Mortgages - Insured or Guaranteed														
2099999 - Mortgages with overdue interest over 90 days, not in process of foreclosure - Commercial Mortgages - Insured or Guaranteed														XXX
Mortgages with overdue interest over 90 days, not in process of foreclosure - Commercial Mortgages - All Other														
2199999 - Mortgages with overdue interest over 90 days, not in process of foreclosure - Commercial Mortgages - All Other														XXX
Mortgages with overdue interest over 90 days, not in process of foreclosure - Mezzanine Loans														
2299999 - Mortgages with overdue interest over 90 days, not in process of foreclosure - Mezzanine Loans														XXX
2499999 - Mortgages with overdue interest over 90 days, not in process of foreclosure - Total Mortgages with Overdue Interest Over 90 Days, Not in the Process of Foreclosure (sum of 1799999 through 2299999)														XXX
Mortgages in the Process of Foreclosure - Farm Mortgages														
2599999 - Mortgages in the Process of Foreclosure - Farm Mortgages														XXX
Mortgages in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed														
2699999 - Mortgages in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed														XXX
Mortgages in the Process of Foreclosure - Residential Mortgages - All Other														
2799999 - Mortgages in the Process of Foreclosure - Residential Mortgages - All Other														XXX
Mortgages in the Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed														
2899999 - Mortgages in the Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed														XXX
Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other														
2999999 - Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other														XXX
Mortgages in the Process of Foreclosure - Mezzanine Loans														
3099999 - Mortgages in the Process of Foreclosure - Mezzanine Loans														XXX
3299999 - Mortgages in the Process of Foreclosure - Total Mortgages in the Process of Foreclosure (sum of 2599999 through 3099999)														XXX
3399999 Totals							2,062,044,024						8,018,435,000	XXX

General Interrogatory:

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

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change In Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation

4. Mortgages in process of foreclosure .....$..... unpaid taxes..$..... 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
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Farm Mortgages								
0199999 - Mortgages in Good Standing - Farm Mortgages								
Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed								
0299999 - Mortgages in Good Standing - Residential Mortgages - Insured or Guaranteed								
Mortgages in Good Standing - Residential Mortgages - All Other								
0399999 - Mortgages in Good Standing - Residential Mortgages - All Other								
Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed								
0499999 - Mortgages in Good Standing - Commercial Mortgages - Insured or Guaranteed								
Mortgages in Good Standing - Commercial Mortgages - All Other								
1091	New York	NY		12/30/2016	4.500		1,317,307	40,341,346
1118	Santa Monica	CA		07/24/2018	5.500		320,993	14,399,874
1127	Columbus	OH		07/09/2019	4.673		1,350,874	25,822,336
1134	Oakland	CA		12/27/2018	5.250		49,043	9,256,098
1147	Davie	FL		07/16/2019	3.520		1,968	43,097,301
1152	Santa Monica	CA		09/23/2019	3.750		6,248,338	179,878,671
1155	New York	NY		08/26/2020	2.649		8,850,702	472,500,000
0599999 - Mortgages in Good Standing - Commercial Mortgages - All Other							18,139,225	785,295,626
Mortgages in Good Standing - Mezzanine Loans								
001124B	Coral Gables	FL		08/09/2021	7.000		679,232	131,750,002
0699999 - Mortgages in Good Standing - Mezzanine Loans							679,232	131,750,002
0899999 - Mortgages in Good Standing - Total Mortgages in Good Standing (sum of 0199999 through 0699999)							18,818,457	917,045,628
Restructured Mortgages - Farm Mortgages								
0999999 - Restructured Mortgages - Farm Mortgages								
Restructured Mortgages - Residential Mortgages - Insured or Guaranteed								
1099999 - Restructured Mortgages - Residential Mortgages - Insured or Guaranteed								
Restructured Mortgages - Residential Mortgages - All Other								
1199999 - Restructured Mortgages - Residential Mortgages - All Other								
Restructured Mortgages - Commercial Mortgages - Insured or Guaranteed								
1299999 - Restructured Mortgages - Commercial Mortgages - Insured or Guaranteed								
Restructured Mortgages - Commercial Mortgages - All Other								
1399999 - Restructured Mortgages - Commercial Mortgages - All Other								
Restructured Mortgages - Mezzanine Loans								
1499999 - Restructured Mortgages - Mezzanine Loans								
1699999 - Restructured Mortgages - Total Restructured Mortgages (sum of 0999999 through 1499999)								
Mortgages with overdue interest over 90 days, not in process of foreclosure - Farm Mortgages								
1799999 - Mortgages with overdue interest over 90 days, not in process of foreclosure - Farm Mortgages								
Mortgages with overdue interest over 90 days, not in process of foreclosure - Residential Mortgages - Insured or Guaranteed								
1899999 - Mortgages with overdue interest over 90 days, not in process of foreclosure - Residential Mortgages - Insured or Guaranteed								
Mortgages with overdue interest over 90 days, not in process of foreclosure - Residential Mortgages - All Other								
1999999 - Mortgages with overdue interest over 90 days, not in process of foreclosure - Residential Mortgages - All Other								
Mortgages with overdue interest over 90 days, not in process of foreclosure - Commercial Mortgages - Insured or Guaranteed								
2099999 - Mortgages with overdue interest over 90 days, not in process of foreclosure - Commercial Mortgages - Insured or Guaranteed								
Mortgages with overdue interest over 90 days, not in process of foreclosure - Commercial Mortgages - All Other								
2199999 - Mortgages with overdue interest over 90 days, not in process of foreclosure - Commercial Mortgages - All Other								
Mortgages with overdue interest over 90 days, not in process of foreclosure - Mezzanine Loans								
2299999 - Mortgages with overdue interest over 90 days, not in process of foreclosure - Mezzanine Loans								
2499999 - Mortgages with overdue interest over 90 days, not in process of foreclosure - Total Mortgages with Overdue Interest Over 90 Days, Not in the Process of Foreclosure (sum of 1799999 through 2299999)								
Mortgages in the Process of Foreclosure - Farm Mortgages								
2599999 - Mortgages in the Process of Foreclosure - Farm Mortgages								
Mortgages in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed								
2699999 - Mortgages in the Process of Foreclosure - Residential Mortgages - Insured or Guaranteed								
Mortgages in the Process of Foreclosure - Residential Mortgages - All Other								
2799999 - Mortgages in the Process of Foreclosure - Residential Mortgages - All Other								
Mortgages in the Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed								
2899999 - Mortgages in the Process of Foreclosure - Commercial Mortgages - Insured or Guaranteed								
Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other								
2999999 - Mortgages in the Process of Foreclosure - Commercial Mortgages - All Other								

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in the Process of Foreclosure - Mezzanine Loans								
3099999 - Mortgages in the Process of Foreclosure - Mezzanine Loans								
3299999 - Mortgages in the Process of Foreclosure - Total Mortgages in the Process of Foreclosure (sum of 2599999 through 3099999)								
3399999 Totals							18,818,457	917,045,628

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages closed by repayment																	
917	Elkridge	MD		12/05/2013	04/29/2021	8,807,582							8,739,248	8,739,248			
918	Overland Park	KS		12/13/2013	08/19/2021	16,606,006							16,347,134	16,347,134			
924	Brentwood	MD		03/31/2014	05/04/2021	9,660,271							9,588,725	9,588,725			
926	Glendale	CO		04/17/2014	02/11/2021	26,380,361							26,285,640	26,285,640			
971	Washington	DC		11/26/2014	11/04/2021	28,827,789							28,176,637	28,176,637			
974	Fenton	MO		12/11/2014	09/09/2021	4,215,627							4,158,107	4,158,107			
976	St. Louis	MO		12/16/2014	04/02/2021	11,543,211							11,472,718	11,472,718			
982	Norcross	GA		12/22/2014	09/02/2021	9,834,591							9,710,580	9,710,580			
1006	Austin	TX		04/30/2015	05/10/2021	13,808,765							13,708,107	13,708,107			
1033	Beverly Hills	CA		08/27/2015	08/30/2021	12,845,585							12,657,098	12,657,098			
1034	Glen Burnie	MD		07/31/2015	04/29/2021	11,380,261							11,296,550	11,296,550			
1036	Lanham	MD		07/31/2015	04/29/2021	13,533,035							13,433,488	13,433,488			
1104	Park City	UT		12/27/2017	06/10/2021	2,643,717							630,904	630,904			
1105	Park City	UT		03/01/2018	09/10/2021												
1127	Columbus	OH		07/09/2019	06/08/2021	7,044,183							8,395,057	8,395,057			
1128	New York	NY		10/24/2018	11/10/2021	35,000,000							35,000,000	35,000,000			
1147	Davie	FL		07/16/2019	07/09/2021	15,924,435							15,926,403	15,926,403			
1152	Santa Monica	CA		09/23/2019	12/17/2021	6,616,894							13,031,070	13,031,070			
0199999 - Mortgages closed by repayment						234,672,313							238,557,466	238,557,466			
Mortgages with partial repayments																	
740	Savannah	GA		02/21/2012		5,848,290								193,917			
756	Gaithersburg	MD		09/06/2012		6,363,815								169,189			
760	Woodbridge	VA		10/09/2012		25,867,706								630,824			
770	Houston	TX		12/31/2012		19,332,489								493,575			
775	Seattle	WA		02/14/2013		16,742,748								294,657			
777	Rancho Cordova	CA		02/27/2013		37,737,798								837,289			
778	Las Vegas	NV		03/11/2013		14,372,955								394,428			
780	Brooklyn	NY		03/19/2013		18,826,767								441,294			
783	Washington	DC		03/22/2013		22,295,350								10,175			
789	North Charleston	SC		06/21/2013		11,884,733								334,841			
792	Kirkland	WA		06/28/2013		14,399,524								268,931			
795	Ann Arbor	MI		07/19/2013		29,467,420								713,545			
798	Minneapolis	MN		08/08/2013		5,326,163								148,965			
901	Stamford	CT		08/29/2013		12,669,297								270,801			
906	Wilmington	NC		09/12/2013		23,069,968								526,900			
908	Oceanside	CA		09/26/2013		7,077,061								243,539			
911	Lorton	VA		11/01/2013		13,540,480								237,328			
912	Clifton	NJ		10/29/2013		22,493,302								414,377			
913	New York	NY		10/18/2013		18,627,446								372,413			
917	Elkridge	MD		12/05/2013		8,807,582								68,333			
918	Overland Park	KS		12/13/2013		16,606,006								258,872			
920	Morrisville	NC		12/30/2013		14,385,800								337,916			
921	Morrisville	NC		12/30/2013		12,604,301								296,069			
922	Beverly Hills	CA		03/27/2014		18,617,646								423,535			
924	Brentwood	MD		03/31/2014		9,660,271								71,545			
926	Glendale	CO		04/17/2014		26,380,361								94,721			
932	New York	NY		05/29/2014		10,815,567								237,950			
934	Elizabeth	NJ		05/30/2014		11,426,188								268,621			
936	Cary	NC		07/02/2014		9,627,709								232,249			
954	Ames	IA		09/12/2014		16,071,523								379,203			
956	Franklin	TN		09/17/2014		29,796,669								1,269,646			
958	Mountain View	CA		10/09/2014		31,403,318								576,056			
959	Oxnard	CA		09/30/2014		29,036,162								674,487			
967	Macon	GA		10/31/2014		6,027,590								146,774			
971	Washington	DC		11/26/2014		28,827,789								651,151			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
973	Boston	MA		12/15/2014		39,308,077								781,212			
974	Fenton	MO		12/11/2014		4,215,627								57,520			
976	St. Louis	MO		12/16/2014		11,543,211								70,494			
977	Seattle	WA		12/17/2014		19,458,040								491,811			
980	Madison	WI		12/19/2014		19,092,801								399,787			
982	Norcross	GA		12/22/2014		9,834,591								124,011			
983	Mountain View	CA		12/30/2014		24,687,592								637,463			
984	Dallas	TX		12/24/2014		14,504,944								321,299			
986	Mason	OH		01/08/2015		7,445,928								310,113			
990	Fort Worth	TX		01/29/2015		34,468,314								733,579			
993	San Diego	CA		03/02/2015		32,477,174								673,240			
994	Bloomington	IN		03/06/2015		29,921,481								634,466			
998	New York	NY		04/07/2015		20,778,447								391,402			
999	Bedford	NH		03/26/2015		13,993,143								301,510			
1000	Columbia	SC		03/31/2015		24,739,436								508,880			
1005	Omaha	NE		04/17/2015		14,131,249								332,417			
1006	Austin	TX		04/30/2015		13,808,765								100,658			
1008	Oro Valley	AZ		05/01/2015		9,441,070								320,230			
1010	Irvine	CA		05/11/2015		23,817,672								504,802			
1012	Tempe	AZ		05/20/2015		10,713,568								228,835			
1013	Schererville	IN		06/03/2015		17,833,899								373,953			
1016	Dallas	TX		05/22/2015		30,207,682								633,403			
1017	Draper	UT		06/16/2015		11,929,856								244,383			
1020	Sacramento	CA		06/19/2015		15,171,488								380,620			
1022	Dallas	TX		06/12/2015		16,227,758								409,901			
1023	Clayton	MO		06/17/2015		20,988,611								533,772			
1024	Lexington	KY		06/12/2015		14,707,236								326,270			
1030	Los Angeles	CA		08/03/2015		11,764,135								223,880			
1032	Santa Monica	CA		07/31/2015		13,085,782								302,538			
1033	Beverly Hills	CA		08/27/2015		12,845,585								188,487			
1034	Glen Burnie	MD		07/31/2015		11,380,261								83,711			
1036	Lanham	MD		07/31/2015		13,533,035								99,547			
1044	Plano	TX		08/28/2015		11,183,922								282,278			
1046	Elk Grove	CA		10/01/2015		15,662,010								350,113			
1048	Kansas City	MO		09/15/2015		16,158,139								393,900			
1049	Boston	MA		09/30/2015		20,179,643								403,240			
1050	Oceanside	CA		09/22/2015		13,515,831								309,470			
1052	Kennesaw	GA		09/30/2015		10,669,284								211,848			
1053	Pickerington	OH		10/09/2015		9,790,032								324,721			
1058	Tualatin	OR		12/04/2015		21,270,864								407,154			
1060	Panama City Beach	FL		10/20/2015		18,677,849								413,188			
1061	Dallas	TX		11/04/2015		26,238,886								511,231			
1064	Mountain View	CA		11/20/2015		12,903,774								296,171			
1066	Queens	NY		12/04/2015		14,503,162								299,084			
1071	Johns Island	SC		12/17/2015		58,590,126								1,080,134			
1077	Washington	DC		01/14/2016		5,535,947								95,383			
1081	Diamond Bar	CA		03/31/2016		13,323,618								407,824			
1088	Burr Ridge	IL		11/30/2016		20,176,354								385,339			
1090	Mountain View	CA		12/16/2016		17,700,176								445,577			
1091	New York	NY		12/30/2016		39,075,816								6,313,201			
1092	Chandler	AZ		02/09/2017		33,443,982								637,367			
1104	Park City	UT		12/27/2017		2,643,717								2,012,813			
1106	Park City	UT		12/27/2017		15,000,000								248,183			
1108	Philadelphia	PA		01/09/2018		24,970,649								282,132			
1111	Baltimore	MD		01/31/2018		9,465,737								246,595			
1112	New York	NY		02/12/2018		23,250,000								87,143			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1115	San Diego	CA		04/20/2018		15,000,000								134,411			
1116	Alpharetta	GA		06/15/2018		16,000,000								226,272			
1119	Pittsburgh	PA		08/30/2018		14,943,288								231,615			
1120	Rochester	NY		08/02/2018		20,146,253								385,803			
1122	Baltimore	MD		09/05/2018		11,000,000								28,920			
1124	Coral Gables	FL		09/20/2018		25,500,000								11,568,293			
1125	Frisco	TX		10/05/2018		37,100,000								47,713			
1126	Cleveland	OH		10/18/2018		4,871,375								76,648			
1136	Bothell	WA		02/25/2019		14,000,000								194,265			
1146	Macon	GA		08/16/2019		15,000,000								500,000			
1152	Santa Monica	CA		09/23/2019		6,616,894								(165,839)			
1155	New York	NY		08/26/2020		4,448,145								(160,699)			
1157	Honolulu	HI		01/07/2020		4,686,403								(204,073)			
1124B	Coral Gables	FL		08/09/2021										(83,678)			
0299999 - Mortgages with partial repayments						1,817,336,128								53,932,050			
Mortgages disposed																	
0399999 - Mortgages disposed																	
Mortgages transferred																	
0499999 - Mortgages transferred																	
0599999 Totals						2,052,008,441							238,557,466	292,489,516			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	Change in Book/Adjusted Carrying Value							18	19	20
			4	5					10	11	12	13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier & 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
Oil and Gas Production - Unaffiliated																		
0199999 - Oil and Gas Production - Unaffiliated																		XXX
Oil and Gas Production - Affiliated																		
0299999 - Oil and Gas Production - Affiliated																		XXX
Transportation Equipment - Unaffiliated																		
0399999 - Transportation Equipment - Unaffiliated																		XXX
Transportation Equipment - Affiliated																		
0499999 - Transportation Equipment - Affiliated																		XXX
Mineral Rights - Unaffiliated																		
0599999 - Mineral Rights - Unaffiliated																		XXX
Mineral Rights - Affiliated																		
0699999 - Mineral Rights - Affiliated																		XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																		
0799999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																		XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																		
0899999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																		XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																		
193903-3#-6	COLLEGE & UNIVERSITY FAC TRST 1 CLASS		Various		College & University Trust	5.B	12/01/1989		100	100	100						653,092		
193906-3#-9	COLLEGE & UNIVERSITY FAC TRST 2 CLASS		Various		College & University Trust	5.B	12/01/1989		100	100	100								
000000-00-0	Tax Credits		VARIOUS		Tax Credits		12/31/2017		11,768,441	11,768,441	11,768,441		(2,867,235)						
0999999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated									11,768,641	11,768,641	11,768,641		(2,867,235)				653,092		XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																		
1099999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																		XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																		
000000-00-0	CML Loan # 0000741 (defeasance)		Canal Winchester	OH	Transfer from Schedule B		06/30/2016		12,886,705	12,886,705	12,886,705						684,901		
1199999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated									12,886,705	12,886,705	12,886,705						684,901		XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																		
1299999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																		XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated																		
1399999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated																		XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated																		
1499999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated																		XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																		
1599999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																		XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																		
000000-00-0	Guggenheim Partners Opportunistic Investment Grade Securities Fund		Wilmington	DE	GPIM LLC	4	10/15/2008		161,857,887	161,857,887	161,857,887	11,872,076					1,395,212		11.890
1699999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated									161,857,887	161,857,887	161,857,887	11,872,076					1,395,212		XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																		
000000-00-0	GarMark Partners II, L.P.		Stamford	CT	GarMark Associates II L.L.C.	XXX	02/14/2006					(64,397)							
000000-00-0	TCW / Crescent Mezzanine IV		Wilmington	DE	TCW / Crescent Mezzanine IV, L.L.C.	XXX	04/21/2006		2	2	2								1.221
000000-00-0	Audax Mezzanine Fund II, L.P.		Wilmington	DE	Audax Mezzanine Business II, L.P.	XXX	07/28/2006		1	1	1								1.410
000000-00-0	Babson Capital Loan Strategies Fund LP		Wilmington	DE	Loan Strategies Management LLC	XXX	01/31/2007		8,053	8,053	8,053	(5,022)							6.700
000000-00-0	TCW / Crescent Mezzanine V		Wilmington	DE	TCW / Crescent Mezzanine L.L.C.	XXX	03/20/2008		41,926	41,926	41,926	(302,081)					717,069	708,304	0.595
000000-00-0	AEA Mezzanine Fund II LP		Stamford	CT	AEA Mezzanine Management	XXX	12/19/2008		116,883	116,883	116,883	(12,250)						335,264	2.010
000000-00-0	AEA Mezzanine Fund III LP		Stamford	CT	AEA Mezzanine Management	XXX	08/16/2013		2,538,099	2,538,099	2,538,099						515,448	245,720	2.105
000000-00-0	AEA Mezzanine Fund IV LP		Stamford	CT	AEA Mezzanine Management	XXX	07/27/2018		3,097,705	3,097,705	3,097,705	(49,321)					651,123	4,778,221	1.800

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 & 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
000000-00-0	MB Special Opportunities Fund, LP		Dover	DE	MB Special Opportunities Fund GP, LLC	XXX	10/02/2014		2,681,049	2,681,049	2,681,049	(376,578)					883,228	1,414,764	6.650
000000-00-0	MB Special Opportunities Fund II, LP		Dover	DE	MB Special Opportunities Fund GP, LLC	XXX	01/02/2020		10,980,393	10,980,393	10,980,393	(164,783)					1,382,073	35,998,577	9.650
1799999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated									19,464,110	19,464,110	19,464,110	(974,431)					4,148,941	43,480,850	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
000000-00-0	Orpheus Holdings LLC		Wilmington	DE	Orpheus Holdings LLC	XXX	12/01/2005		1,097,882	1,097,882	1,097,882	(21,226)							6.222
000000-00-0	NZC Guggenheim Fund LLC		New York	NY	GPIM LLC	XXX	04/01/2013		659,230	659,230	659,230	(44,780)							0.590
1899999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated									1,757,112	1,757,112	1,757,112	(66,006)							XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated																			
09262E-AR-4	BLACKROCK DLF IX 2021-2 CLO SUB		Various		BLACKROCK DLF	XXX	06/14/2021		25,305,292	25,434,349	25,305,292								
40053R-AC-6	GRX 2015-1E		Various		GRX	XXX	12/01/2016		200	2,495,533	200						5,246,093		
92870V-AG-0	VOLTAGE FINANCE CL C		Various		VOLTAGE FINANCE	XXX	12/01/2016		12,536,624	21,686,479	12,536,624						196,549		
92870V-AH-8	VOLTAGE FINANCE CL D		Various		VOLTAGE FINANCE	XXX	12/01/2016		302,031	350,972	302,031								
000000-00-0	Capital Z Access Fund LP		New York	NY	Capital Z Access GP, LLC	XXX	12/08/2005		28,408	28,408	28,408	13,926							
000000-00-0	GPC (LP) 2, LLC		New York	NY	GPIM LLC	XXX	01/26/2006		72,260	72,260	72,260	3,023							
000000-00-0	White Oak Guggenheim Aerospace and Defense Fund, L.P		New York	NY	GPIM LLC	XXX	04/23/2007		1	1	1								9.823
000000-00-0	Knowledge Universe Education L.P		Grand Cayman	CYM	KUE Management Inc	XXX	05/22/2007		1	1	1								0.089
000000-00-0	Atlas Merchant Capital LP Class G shares		Wilmington	DE	Atlas Merchant Capital GP LLC	XXX	04/04/2014		1	1	1								40.000
000000-00-0	GF Capital Private Equity Fund II-A, LP		Wilmington	DE	GF Capital Private Equity GP II, LLC	XXX	06/06/2014		10,078,899	10,078,899	10,078,899	(108,673)						2,307,804	6.420
000000-00-0	Pt Arctic Fund I, LP		Anchorage	AK	Pt Arctic Fund I GP, LLC	XXX	11/09/2015		17,026,738	17,026,738	17,026,738	2,734,394						419,233	13.590
000000-00-0	54 Madison Partners		New York	NY	ManCo GP	XXX	01/11/2016		8,976,861	8,976,861	8,976,861	(2,177,491)						5,726,091	15.030
000000-00-0	TIIC 2		Luxembourg City	LUX	Compagnie Benjamin de Rothshild	XXX	04/24/2018		6,711,888	6,711,888	6,711,888	(738,184)				(494,525)		16,328,226	7.140
000000-00-0	John Hancock Infrastructure Fund, L.P		Wilmington	DE	John Hancock Infrastructure GP, LLC	XXX	06/28/2018		26,534,835	26,534,835	26,534,835	(1,568,264)					7,446,254	4,675,044	1.800
000000-00-0	Vine Media Opportunities - Fund IV, LP		Wilmington	DE	Vine Alternative Investment IV, LP	XXX	12/13/2018		12,631,339	12,631,339	12,631,339	(327,811)					1,540,340	14,229,604	5.470
000000-00-0	Oaktree Power Opportunities Fund V		Cayman Island	CYM	Oaktree Power Opportunities Fund V GP	XXX	01/22/2019		34,053,074	34,053,074	34,053,074	(250,737)						7,293,607	2.929
000000-00-0	Oaktree Opportunities Fund XI		Cayman Island	CYM	Oaktree	XXX	07/31/2020		35,053,979	35,053,979	35,053,979	5,119,168					146,199	70,000,000	0.900
000000-00-0	PineBridge Preferred Participation Fund, LP		Wilmington	DE	PineBridge	XXX	06/22/2020		41,466,854	41,466,854	41,466,854	4,237,639					798,508	83,161,157	
000000-00-0	DC Trident Holdings 1, LP		Wilmington	DE	DC Tridend Holdings	XXX	10/12/2021		71,000,000	71,000,000	71,000,000								
000000-00-0	JH Killington Communications, LLC		Wilmington	DE	JH Killington	XXX	03/30/2021		19,426,446	19,426,446	19,426,446	(62,806)						5,510,748	
000000-00-0	Manulife Infrastructure Fund II, LP		Wilmington	DE	Manulife Infrastructure Fund	XXX	02/05/2021		16,932,479	16,932,479	16,932,479	(790,581)						68,120,518	
000000-00-0	Redbird Series 2019 LP		Wilmington	DE	Redbird	XXX	05/24/2021		28,557,000	28,557,000	28,557,000						6,781,829	2,816,730	
000000-00-0	BlackRock Global Infrastructure Debt Issuer LP		Various		BlackRock	XXX	05/28/2021		10,545,372	10,545,372	10,545,372	200,588					576,419	39,563,897	
000000-00-0	Universe Issuer LLC Interests		Various		Universe Issuer LLC	XXX	09/25/2020		3,570,760	3,570,760	3,570,760	1,373,181							
1999999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated									380,811,341	392,634,527	380,811,341	7,657,372				(494,525)	22,732,190	320,152,659	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated																			
40166L-30-7	PDFNI 2012-E2 1		Various		PDFNI	XXX	12/01/2016		1,321,054	1,334,084	1,321,054			2,699,359					
40166L-50-5	PDFNI 2012-E2 SER2		Various		PDFNI	XXX	12/01/2016		34	56	34			30,162			3		
40166L-70-3	PDFNI 2013-E2 SER3		Various		PDFNI	XXX	12/01/2016		637,320	397,755	397,755						253,334		
40168P-BM-9	PDFNI 2016-E2 1		Various		PDFNI	XXX	12/01/2016		15,281,252	17,760,665	15,281,252			667,076			(3,381,291)		
40168P-BN-7	PDFNI 2016-E2 2		Various		PDFNI	XXX	12/01/2016		6,138,135	7,072,298	6,138,135			103,181			(1,234,434)		
40168P-BP-2	PDFNI 2016-E2 3		Various		PDFNI	XXX	12/01/2016		4,781,475	5,514,264	4,781,475			238,766			(979,838)		
40168P-BQ-0	PDFNI 2017-E2 E24		Various		PDFNI	XXX	05/09/2017		4,245,327	4,826,890	4,245,327						(153,414)		
40168P-BR-8	PDFNI 2017-E2 5		Various		PDFNI	XXX	06/09/2017		3,613,500	4,149,332	3,613,500			119,390			(156,706)		
45032M-AG-3	ISAIL 2013 SENIOR A		Various		ISAIL	XXX	12/01/2016		11,864,951	11,322,224	11,322,224						441,769		
45032M-AH-1	ISAIL 2013 JUNIOR PART B		Various		ISAIL	XXX	12/01/2016		21,734	23,247	21,734						9,138		
78711A-AA-1	SAILES 4-0 SENIOR PARTICIPATION		Various		SAILES	XXX	12/01/2016		764	8	8								
78711A-AC-7	SAILES 4-0 JUNIOR PARTICIPATION		Various		SAILES	XXX	12/01/2016		9										
BGH35R-Z5-6	SAILS-3 LLC 0.00 28JUN27		Various		SAILS	XXX	12/01/2016		111,958	230,189	111,958								

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 & 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
BGH35S-0F-0	SAILS-3 LLC 3.0 28JUN27		Various		SAILS	XXX	12/01/2016		6,447,772	13,256,819	6,447,772						192,699		
000000-00-0	Guggenheim Energy Opportunities Fund, LP		New York	NY	GPIM LLC	XXX	07/01/2008		1,173,698	1,173,698	1,173,698	(1,334)						578,664	6.220
000000-00-0	Wattage Finance-OH, LLC		Middletown	OH	NTE Energy LLC	XXX	10/05/2015		10,207,742	31,343,047	10,207,742	1,788,933							28.180
000000-00-0	Wattage Finance-NC, LLC		Kings Mountain	NC	NTE Energy LLC	XXX	03/11/2016		6,840,990	20,030,120	6,840,990	(3,313,104)							17.513
000000-00-0	GIES HoldCo		Various		GIES HoldCo	XXX	05/31/2019		10,663,186	10,663,186	10,663,186	4,414,443							
000000-00-0	Bronco Media Holdings LLC		Burbank	CA	SpringHill Entertainment	XXX	04/02/2020		5,538,931	5,538,931	5,538,931	(160,978)					8,972,807	1,210,169	
000000-00-0	Campa Collateral Equity Funded		Various		Campa	XXX	10/13/2021		2,179,129	2,179,129	2,179,129								
000000-00-0	Fitzcarraldo Funding LLC		Various		Fitzcarraldo	XXX	08/17/2020		5,101,119	5,101,119	5,101,119	(1,029,923)						4,555,168	15.010
000000-00-0	G-Craton Holdings LLC		Various		Craton Holdco	XXX	03/19/2021		70,967,723	70,967,723	70,967,723	11,469,973						502,250	
000000-00-0	G-One Equity Funded		Various		G-One	XXX	11/24/2021		11,937,545	11,937,545	11,937,545								
000000-00-0	G-Pipe LLC		Various		G-Pipe	XXX	07/23/2021		2,500,548	2,500,548	2,500,548	2,417,656						107,109	
000000-00-0	G-Puff LLC		Various		G-Puff	XXX	07/16/2021		15,793,076	15,793,076	15,793,076	(377,151)						729,773	
000000-00-0	G-Puff 2 LLC Funded		Various		G-Puff	XXX	12/03/2021		72,000,000	72,000,000	72,000,000								
000000-00-0	Hyperscale funding Residual		Various		Hyperscale	XXX	07/16/2020		1,277,249	1,277,249	1,277,249	(1,741,599)							
000000-00-0	Hypnos Holdco LLC Interest Funded		Various		Hypnos	XXX	10/22/2021		1,000,986	1,000,986	1,000,986								
000000-00-0	Orinoco Funding Equity Funded		Various		Orinoco	XXX	10/13/2021		3,916,540	3,916,540	3,916,540								
000000-00-0	Molly Aida Funding LLC		Various		Molly Aida	XXX	08/17/2020		6,828,673	6,828,673	6,828,673	(930,384)						6,439,466	15.010
2099999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated									282,392,420	328,139,401	281,609,363	12,536,532		3,857,934			3,964,067	14,122,599	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated																			
000000-00-0	251 S Dixie Member LLC		Dover	DE	251 S Dixie Holdings LLC	XXX	09/14/2017		9,369,926	9,369,926	9,369,926	(1,059,866)							13.670
000000-00-0	Project 29 Partners LLC		Cleveland	OH	Hemingway Cedar Church & State Manager	XXX	08/27/2019		5,999,420	5,999,420	5,999,420	25,050						106,439	27.600
2199999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated									15,369,346	15,369,346	15,369,346	(1,034,816)						106,439	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Affiliated																			
2299999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Affiliated																			XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated																			
000000-00-0	BlackRock US Real Estate Senior Mezzanine Debt Fund LP		Wilmington	DE	BlackRock US RE Senior Mezz Debt	XXX	01/27/2020		144,382,032	144,382,032	144,382,032	607,100					9,681,277	55,247,600	21.495
2399999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated									144,382,032	144,382,032	144,382,032	607,100					9,681,277	55,247,600	XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Affiliated																			
2499999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Affiliated																			XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated																			
2599999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated																			XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Affiliated																			
2699999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Affiliated																			XXX
Surplus Debentures, etc. - Unaffiliated																			
309588-AC-5	FARMERS EXCHANGE CAPITAL		Various		FARMERS EXCHANGE CAPITAL	XXX	12/01/2016		14,750,741	17,482,472	14,540,146		(44,970)				1,001,100		
30958P-AA-1	FARMERS EXCHANGE CAPITAL II		Various		FARMERS EXCHANGE CAPITAL	XXX	12/01/2016		1,000,000	1,271,310	1,000,000						61,510		
30958Q-AA-9	FARMERS EXCHANGE CAPITAL III		Various		FARMERS EXCHANGE CAPITAL	XXX	12/01/2016		14,000,000	16,905,000	14,000,000						763,560		
309601-AA-0	FARMERS INS EXCH		Various		FARMERS INS EXCH	XXX	12/01/2016		9,108,896	9,866,315	8,758,695		(79,636)				737,351		
309601-AE-2	FARMERS INSURANCE EXCHANGE		Various		FARMERS INS EXCH	XXX	03/01/2021		7,009,779	8,100,470	7,009,567		(212)				332,290		
468502-AA-7	JACKSON NATIONAL LIFE INSURANCE CO		Various		JACKSON NATIONAL LIFE INSURANCE CO	XXX	12/01/2016		10,441,047	12,093,678	10,012,933		(93,544)				769,360		
55377P-AA-1	MTL INSURANCE CO		Various		MTL INSURANCE CO	XXX	12/01/2016		8,090,152	8,515,280	8,056,910		(7,406)				500,000		
575767-AG-3	MASSACHUSETTS MUTUAL LIFE INSURAC		Various		MASSACHUSETTS MUTUAL LIFE INSURAC	XXX	12/01/2017		13,229,733	20,121,728	13,110,649		(31,334)				1,087,188		
575767-AM-0	MASSACHUSETTS MUTUAL LIFE INSURANC		Various		MASSACHUSETTS MUTUAL LIFE INSURAC	XXX	05/03/2021		59,750,000	74,364,850	59,750,000						1,516,754		
628312-AB-6	MUTUAL OF OMAHA INSURANCE CO		Various		MUTUAL OF OMAHA INSURANCE CO	XXX	12/01/2016		9,688,251	13,201,700	9,719,807		6,871				695,000		
628312-AD-2	MUTUAL OF OMAHA INS CO		Various		MUTUAL OF OMAHA INS CO	XXX	12/01/2016		10,629,244	10,951,451	10,629,513		7				456,771		
636792-AA-1	NATIONAL LIFE INSURANCE CO		Various		NATIONAL LIFE INSURANCE CO	XXX	12/01/2017		12,807,846	20,297,656	12,769,331		(11,125)				1,287,720		
636792-AB-9	NATIONAL LIFE OF VERMONT		Various		NATIONAL LIFE OF VERMONT	XXX	03/01/2021		67,470,069	81,950,619	67,475,784		5,714				1,787,100		
638671-AK-3	NATIONWIDE MUTUAL INSURANCE CO		Various		NATIONWIDE MUTUAL INSURANCE CO	XXX	12/01/2016		2,987,564	4,156,536	2,923,945		(14,483)				225,000		

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 Desig-nation, NAIC Desig-nation Modifier & SVO Admin-istrative 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
638671-AN-7	NATIONWIDE MUTUAL INSURANCE COMPAN		Various		NATIONWIDE MUTUAL INSURANCE CO	XXX	03/01/2021		83,806,997	84,589,680	83,814,091		7,094				3,654,000		
668138-AA-8	NORTHWESTERN MUTUAL LIFE INSURANCE		Various		NORTHWESTERN MUTUAL LIFE INSURANCE	XXX	12/01/2017		13,970,221	15,847,440	13,973,116		602				539,000		
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSURANCE		Various		NORTHWESTERN MUTUAL LIFE INSURANCE	XXX	03/19/2021		41,297,148	44,545,270	41,298,694		1,545				1,105,629		
694475-AA-2	PACIFIC LIFE INSURANCE COMPANY		Various		PACIFIC LIFE INSURANCE COMPANY	XXX	12/01/2017		1,523,160	1,723,480	1,462,755		(15,991)				92,500		
69448F-AA-9	PACIFIC LIFE INSURANCE COMPANY		Various		PACIFIC LIFE INSURANCE COMPANY	XXX	12/01/2017		4,995,803	5,740,250	4,996,092		27				215,000		
707567-AC-7	PENN MUTUAL LIFE INSURANCE		Various		PENN MUTUAL LIFE INSURANCE	XXX	12/01/2017		11,534,958	17,664,600	11,573,132		9,955				915,000		
707567-AE-3	PENN MUTUAL LIFE INSURANCE		Various		PENN MUTUAL LIFE INSURANCE	XXX	09/01/2021		24,793,270	26,882,708	24,793,476		205				470,250		
878091-BD-8	TEACHERS INSURANCE AND ANNUITY ASS		Various		TEACHERS INSURANCE AND ANNUITY	XXX	03/01/2021		2,175,241	2,627,051	2,172,493		(2,748)				49,980		
878091-BE-6	TEACHERS INSURANCE AND ANNUITY ASS		Various		TEACHERS INSURANCE AND ANNUITY	XXX	12/01/2016		10,980,154	11,441,980	10,981,932		245				481,250		
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASS		Various		TEACHERS INSURANCE AND ANNUITY	XXX	09/01/2021		22,078,617	23,047,427	22,079,770		1,153				727,650		
95765P-AA-7	WESTERN & SOUTHERN LIFE		Various		WESTERN & SOUTHERN LIFE	XXX	03/01/2021		23,422,929	32,136,015	23,425,421		2,492				605,125		
BGH370-HH-7	DELAWARE LIFE INSURANCE CO		Various		DELAWARE LIFE INSURANCE CO	XXX	12/01/2016		50,000,000	50,098,900	50,000,000						3,813,000		
2799999 - Surplus Debentures, etc. - Unaffiliated									531,541,820	615,623,866	530,328,252		(265,539)				23,889,088		XXX
Surplus Debentures, etc. - Affiliated																			
2899999 - Surplus Debentures, etc. - Affiliated																			XXX
Collateral Loans - Unaffiliated																			
BGH4ZJ-VA-2	KIRKDALE FNDG COLLATERAL LOAN		Various		KIRKDALE FNDG	XXX	03/01/2017		11,282,291	11,531,212	11,282,291						1,226,617		
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN		Various		ATHOS	XXX	12/23/2020		56,672,870	55,353,979	56,672,870						4,642,775		
BGH7BP-GB-2	GORES PIPE LLC COLLATERAL LOAN		Various		GORES PIPE	XXX	11/04/2021		1,898,860	1,898,860	1,898,860						4,274		
2999999 - Collateral Loans - Unaffiliated									69,854,021	68,784,051	69,854,021						5,873,666		XXX
Collateral Loans - Affiliated																			
BGH65E-X2-7	GIES HOLDCO COLLATERAL LOAN		Various		GIES HOLDCO LLC	XXX	05/31/2019		34,142,258	34,142,258	34,142,258						3,070,208		
BGH6PL-YA-0	HYPERSCALE FUNDING COLLATERAL LOAN		Various		HYPERSCALE	XXX	07/08/2020		10,500,000	10,500,000	10,500,000						425,410		
BGH6SA-J0-0	FITZCARRALDO COLLATERAL LOAN FUNDED		Various		FITZCARRALDO	XXX	03/31/2021		20,084,501	20,084,501	20,084,501						976,964		
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED		Various		MOLLY AIDA	XXX	11/12/2020		23,925,167	23,925,167	23,925,167						700,070		
BGH79L-5T-7	ORINOCO COLLATERAL LOAN FUNDED		Various		ORINOCO	XXX	11/04/2021		11,749,621	11,749,621	11,749,621								
BGH79L-81-5	CAMPA COLLATERAL LOAN FUNDED		Various		CAMPA	XXX	12/02/2021		6,537,388	6,537,388	6,537,388								
BGH7FS-GD-8	HYPNOS HOLDCO COLLATERAL LOAN FUND		Various		HYPNOS HOLDO	XXX	11/11/2021		3,002,958	3,002,958	3,002,958								
3099999 - Collateral Loans - Affiliated									109,941,893	109,941,893	109,941,893						5,172,652		XXX
Non-collateral Loans - Unaffiliated																			
3199999 - Non-collateral Loans - Unaffiliated																			XXX
Non-Collateral Loans - Affiliated																			
3299999 - Non-collateral Loans - Affiliated																			XXX
Capital Notes - Unaffiliated																			
3399999 - Capital Notes - Unaffiliated																			XXX
Capital Notes - Affiliated																			
3499999 - Capital Notes - Affiliated																			XXX
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
3599999 - Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			XXX
Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
3699999 - Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
3799999 - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
3899999 - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			XXX
Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
3999999 - Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			XXX

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 Desig-nation, NAIC Desig-nation Modifier & SVO Admin-istrative 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
Guaranteed State Low Income Housing Tax Credit - Affiliated																			
4099999 - Guaranteed State Low Income Housing Tax Credit - Affiliated																			XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
4199999 - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			XXX
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			
4299999 - Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			XXX
All Other Low Income Housing Tax Credit - Unaffiliated																			
4399999 - All Other Low Income Housing Tax Credit - Unaffiliated																			XXX
All Other Low Income Housing Tax Credit - Affiliated																			
4499999 - All Other Low Income Housing Tax Credit - Affiliated																			XXX
Working Capital Finance Investment - Unaffiliated																			
4599999 - Working Capital Finance Investment - Unaffiliated																			XXX
Any Other Class of Assets - Unaffiliated																			
4699999 - Any Other Class of Assets - Unaffiliated																			XXX
Any Other Class of Assets - Affiliated																			
4799999 - Any Other Class of Assets - Affiliated																			XXX
4899999 - Subtotals - Unaffiliated									1,186,078,016	1,280,913,278	1,184,864,448	6,255,225	(3,132,774)			(494,525)	67,663,155	418,987,548	XXX
4999999 - Subtotals - Affiliated									555,949,312	601,696,293	555,166,255	24,342,602		3,857,934			10,531,931	14,122,599	XXX
5099999 Totals									1,742,027,328	1,882,609,571	1,740,030,703	30,597,827	(3,132,774)	3,857,934		(494,525)	78,195,086	433,110,147	XXX

1.
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 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
Oil and Gas Production - Unaffiliated										
0199999 - Oil and Gas Production - Unaffiliated										XXX
Oil and Gas Production - Affiliated										
0299999 - Oil and Gas Production - Affiliated										XXX
Transportation Equipment - Unaffiliated										
0399999 - Transportation Equipment - Unaffiliated										XXX
Transportation Equipment - Affiliated										
0499999 - Transportation Equipment - Affiliated										XXX
Mineral Rights - Unaffiliated										
0599999 - Mineral Rights - Unaffiliated										XXX
Mineral Rights - Affiliated										
0699999 - Mineral Rights - Affiliated										XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
0799999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated										XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated										
0899999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated										XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
0999999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated										
1099999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated										XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated										
1199999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated										XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated										
1299999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated										XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated										
1399999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated										XXX
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated										
1499999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated										XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
000000-00-0	TCW / Crescent Mezzanine V	Wilmington	DE	TCW / Crescent Mezzanine L.L.C.	03/20/2008	2		267,698		0.595
000000-00-0	AEA Mezzanine Fund II LP	Stamford	CT	AEA Mezzanine Management	12/19/2008	2		10,122		2.010
000000-00-0	AEA Mezzanine Fund III LP	Stamford	CT	AEA Mezzanine Management	08/16/2013	2		286,167		2.105
000000-00-0	AEA Mezzanine Fund IV LP	Stamford	CT	AEA Mezzanine Management	07/27/2018	2		1,301,965		1.800
000000-00-0	MB Special Opportunities Fund, LP	Dover	DE	MB Special Opportunities Fund GP, LLC	10/02/2014	2		146,418		6.650
000000-00-0	MB Special Opportunities Fund II, LP	Dover	DE	MB Special Opportunities Fund GP, LLC	01/02/2020	2		5,358,490		9.650
1599999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated								7,370,860		XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated										
1699999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated										XXX
Full Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										
1799999 - Full Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated										XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated										
1899999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated										XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated										
09262E-AR-4	BLACKROCK DLF TX 2021-2 CLO SUB	Various		BLACKROCK DLF	06/14/2021		25,305,292			
41161E-AA-6	HARBORWALK FUNDING TRUST	Various		HARBORWALK FUNDING	03/01/2021		59,750,000			
BGH6PU-S4-1	FIFTH AVE HOLDCO LLC FUNDED	Various		FIFTH AVE HOLDCO LLC	01/13/2021			114,428		6.720
000000-00-0	GF Capital Private Equity Fund II-A, LP	Wilmington	DE	GF Capital Private Equity GP II, LLC	06/06/2014	2		789,427		15.030
000000-00-0	54 Madison Partners	New York	NY	ManCo GP	01/11/2016	1		3,554,233		7.140
000000-00-0	TIIC 2	Luxembourg City	LUX	Compagnie Benjamin de Rothshild	04/24/2018	1		814,320		1.800
000000-00-0	John Hancock Infrastructure Fund, L.P.	Wilmington	DE	John Hancock Infrastructure GP, LLC	06/28/2018	1		1,817,555		5.470
000000-00-0	Vine Media Opportunities - Fund IV, LP	Wilmington	DE	Vine Alternative Investment IV, LP	12/13/2018	1		3,858,600		2.929
000000-00-0	Oaktree Power Opportunities Fund V	Cayman Island	CYM	Oaktree Power Opportunities Fund V GP	01/22/2019	1		21,101,822		6.311
000000-00-0	Oaktree Ports America Fund	Cayman Island	CYM	Oaktree HS III GP, LP	04/30/2019	1		248,977		0.900
000000-00-0	Oaktree Opportunities Fund XI	Cayman Island	CYM	Oaktree	07/31/2020	1		25,000,000		
000000-00-0	PineBridge Preferred Participation Fund, LP	Wilmington	DE	PineBridge	06/22/2020	1		27,896,678		
000000-00-0	Universe Issuer LLC Interests	Various		Universe Issuer LLC	09/25/2020	1				5.520
000000-00-0	Manulife Infrastructure Fund II, LP	Wilmington	DE	John Hancock Infrastructure GP, LLC	02/05/2021	1	19,479,864	11,852,170		
000000-00-0	DC Trident Holdings 1, LP	Wilmington	DE	DC Tridend Holdings	10/12/2021	1	71,000,000			2.730
000000-00-0	JH Killington Communications, LLC	Wilmington	DE	JH Killington Communications, LLC	03/30/2021	1	17,168,897	2,320,355		1.930
000000-00-0	Redbird Series 2019 LP	Wilmington	DE	RedBird Series 2019 GenPar LLC	05/24/2021	1		30,878,915		28.170
000000-00-0	Blackrock Global Infrastructure Debt Issuer LP	Wilmington	DE	GID Program US GP LLC	05/28/2021	1	5,849,574	6,616,207		

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
1999999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated							198,553,627	136,863,686		XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated										
000000-00-0	Campa Collateral Equity Funded	Various		Campa	10/13/2021	1	201,806	1,977,323		
000000-00-0	G-Craton Holdings LLC	Wilmington	DE	Craton Holdco	03/19/2021	1	59,497,750			21.090
000000-00-0	G-One Equity Funded	Various		G-One	11/24/2021	1	11,937,545			
000000-00-0	G-Pipe LLC	Wilmington	DE	G-Pipe	07/23/2021	1	82,892			
000000-00-0	G-Puff LLC	Wilmington	DE	G-Puff	07/16/2021	1	16,170,227			
000000-00-0	G-Puff 2 LLC Funded	Various		G-Puff	12/03/2021	1	72,000,000			
000000-00-0	Fitzcarraldo Funding LLC	Various		Fitzcarraldo	08/17/2020	1		5,124,647		15.010
000000-00-0	Hyperscale funding Residual	Various		Hyperscale	07/16/2020	1				
000000-00-0	Hypnos Holdco LLC Interest Funded	Various		Hypnos	10/22/2021	1	896,825	104,161		
000000-00-0	Orinoco Funding Equity Funded	Various		Orinoco	10/13/2021	1	201,808	3,714,733		
000000-00-0	Molly Aida Funding LLC	Various		Molly Aida	08/17/2020	1		6,013,591		15.010
2099999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated							160,988,852	16,934,455		XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated										
000000-00-0	801 Central Investors, LLC	Wilmington	DE	GRST 801 Central LLC	12/29/2017	1		27,437		26.768
2199999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated								27,437		XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Affiliated										
2299999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Affiliated										XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated										
000000-00-0	BlackRock US Real Estate Senior Mezzanine Debt Fund LP	Wilmington	DE	BlackRock US Real Estate Sr Mezz GP LLC	01/27/2020	2		46,713,444		21.495
2399999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated								46,713,444		XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Affiliated										
2499999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Affiliated										XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated										
2599999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated										XXX
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Affiliated										
2699999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Affiliated										XXX
Surplus Debentures, etc. - Unaffiliated										
309601-AE-2	FARMERS INSURANCE EXCHANGE	Various		FARMERS INS EXCH	03/01/2021		7,009,779			
575767-AM-0	MASSACHUSETTS MUTUAL LIFE INSURANC	Various		MASSACHUSETTS MUTUAL LIFE INSURAC	05/03/2021		59,750,000			
636792-AB-9	NATIONAL LIFE OF VERMONT	Various		NATIONAL LIFE OF VERMONT	03/01/2021		67,470,069			
638671-AN-7	NATIONWIDE MUTUAL INSURANCE COMPANY	Various		NATIONWIDE MUTUAL INSURANCE CO	03/01/2021		83,806,997			
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSURANCE	Various		NORTHWESTERN MUTUAL LIFE INSURANCE	03/19/2021		41,297,148			
707567-AE-3	PENN MUTUAL LIFE INSURANCE	Various		PENN MUTUAL LIFE INSURANCE	09/01/2021		24,793,270			
878091-BD-8	TEACHERS INSURANCE AND ANNUITY ASS	Various		TEACHERS INSURANCE AND ANNUITY	03/01/2021		2,175,241			
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASS	Various		TEACHERS INSURANCE AND ANNUITY	09/01/2021		22,078,617			
95765P-AA-7	WESTERN & SOUTHERN LIFE	Various		WESTERN & SOUTHERN LIFE	03/01/2021		23,422,929			
2799999 - Surplus Debentures, etc. - Unaffiliated							331,804,050			XXX
Surplus Debentures, etc. - Affiliated										
2899999 - Surplus Debentures, etc. - Affiliated										XXX
Collateral Loans - Unaffiliated										
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN	Various		ATHOS	11/12/2021			30,338,416		
BGH7BP-GB-2	GORES PIPE LLC COLLATERAL LOAN	Various		GORES PIPE	08/05/2021		6,410,606	1,833,290		
2999999 - Collateral Loans - Unaffiliated							6,410,606	32,171,706		XXX
Collateral Loans - Affiliated										
BGH6SA-J0-0	FITZCARRALDO COLL LOAN FUNDED	Various		FITZCARRALDO	03/31/2021			15,373,942		
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED	Various		MOLLY AIDA	11/12/2020			18,040,773		
BGH79L-5T-7	ORINOCO COLLATERAL LOAN FUNDED	Various		ORINOCO	11/04/2021		11,749,621			
BGH79L-81-5	CAMPA COLLATERAL LOAN FUNDED	Various		CAMPA	12/02/2021		6,537,388			
BGH7FS-GD-8	HYPNOS HOLDCO COLLATERAL LOAN FUND	Various		HYPNOS	11/11/2021		3,002,958			
3099999 - Collateral Loans - Affiliated							21,289,967	33,414,715		XXX
Non-collateral Loans - Unaffiliated										
3199999 - Non-collateral Loans - Unaffiliated										XXX
Non-collateral Loans - Affiliated										
3299999 - Non-collateral Loans - Affiliated										XXX
Capital Notes - Unaffiliated										
3399999 - Capital Notes - Unaffiliated										XXX
Capital Notes - Affiliated										
3499999 - Capital Notes - Affiliated										XXX
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
3599999 - Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										XXX
Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
3699999 - Guaranteed Federal Low Income Housing Tax Credit - Affiliated										XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										

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
3799999 - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
3899999 - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										XXX
Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
3999999 - Guaranteed State Low Income Housing Tax Credit - Unaffiliated										XXX
Guaranteed State Low Income Housing Tax Credit - Affiliated										
4099999 - Guaranteed State Low Income Housing Tax Credit - Affiliated										XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
4199999 - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										XXX
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated										
4299999 - Non-Guaranteed State Low Income Housing Tax Credit - Affiliated										XXX
All Other Low Income Housing Tax Credit - Unaffiliated										
4399999 - All Other Low Income Housing Tax Credit - Unaffiliated										XXX
All Other Low Income Housing Tax Credit - Affiliated										
4499999 - All Other Low Income Housing Tax Credit - Affiliated										XXX
Working Capital Finance Investment - Unaffiliated										
4599999 - Working Capital Finance Investment - Unaffiliated										XXX
Any Other Class of Assets - Unaffiliated										
4699999 - Any Other Class of Assets - Unaffiliated										XXX
Any Other Class of Assets - Affiliated										
4799999 - Any Other Class of Assets - Affiliated										XXX
4899999 – Subtotals - Unaffiliated							536,768,283	223,147,134		XXX
4999999 – Subtotals - Affiliated							182,278,819	50,349,170		XXX
5099999 Totals							719,047,103	273,496,303		XXX

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
Oil and Gas Production - Unaffiliated																			
0199999 - Oil and Gas Production - Unaffiliated																			
Oil and Gas Production - Affiliated																			
0299999 - Oil and Gas Production - Affiliated																			
Transportation Equipment - Unaffiliated																			
0399999 - Transportation Equipment - Unaffiliated																			
Transportation Equipment - Affiliated																			
0499999 - Transportation Equipment - Affiliated																			
Mineral Rights - Unaffiliated																			
0599999 - Mineral Rights - Unaffiliated																			
Mineral Rights - Affiliated																			
0699999 - Mineral Rights - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
0799999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
0899999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
693994-AB-1	PHL L.P. I	Various		Paydown	01/29/1988	01/31/2021	1,203,646							1,203,646	3,535,588		2,331,942	2,331,942	997,484
0999999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated							1,203,646							1,203,646	3,535,588		2,331,942	2,331,942	997,484
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
1099999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Bonds - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated																			
000000-00-0	CML Loan # 0000741 (defeasance)	Canal Winchester	OH	Paydown	06/30/2016	12/31/2021	13,216,422							329,717	329,717				
1199999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Unaffiliated							13,216,422							329,717	329,717				
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
1299999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Mortgage Loans - Affiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated																			
1399999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Unaffiliated																			
Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated																			
1499999 - Non-Registered Private Funds with Underlying Assets Having Characteristics of: Other Fixed Income Instruments - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
1599999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Fixed Income Instruments - Affiliated																			
1699999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated																			
000000-00-0	GarMark Partners II, L.P.	Stamford	CT	Return of Capital	02/14/2006	06/08/2021	119,161							54,764	54,764				
000000-00-0	Babson Capital Loan Strategies Fund LP	Wilmington	DE	Return of Capital	01/31/2007	01/27/2021	144,554							131,480	131,480				
000000-00-0	TCW / Crescent Mezzanine V	Wilmington	DE	Return of Capital	03/20/2008	05/27/2021	343,504							267,195	267,195				
000000-00-0	AEA Mezzanine Fund II LP	Stamford	CT	Return of Capital	12/19/2008	03/22/2021	162,029							43,018	43,018				
000000-00-0	AEA Mezzanine Fund III LP	Stamford	CT	Return of Capital	08/16/2013	08/19/2021	3,759,598							1,507,666	1,507,666				
000000-00-0	AEA Mezzanine Fund IV LP	Stamford	CT	Return of Capital	07/27/2018	07/27/2021	3,817,980							1,972,919	1,972,919				
000000-00-0	MB Special Opportunities Fund, LP	Dover	DE	Return of Capital	10/02/2014	08/05/2021	3,442,933							531,724	531,724				
000000-00-0	MB Special Opportunities Fund II, LP	Dover	DE	Return of Capital	01/02/2020	02/03/2021	12,696,589							6,909,903	6,909,903				
1799999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Unaffiliated							24,486,347							11,418,669	11,418,669				
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
1899999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Fixed Income Instruments - NAIC Designation Not Assigned by the Securities Valuation Office (SVO) - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated																			
40053R-AC-6	GRX 2015-1E	Various		Paydown	12/01/2016	01/31/2021	692,146							692,146	692,146				1,591,220
41161E-AA-6	HARBORWALK FUNDING TRUST	Various		Transfe from D1	03/01/2021	05/03/2021								59,750,000	59,750,000				640,407
BGH18S-5A-7	KNOWLEDGE UNIVERSE EDUCATION LP	Grand Cayman	CYM	Prior Year Income	05/22/2007	09/02/2021													777
BGH6PU-S4-1	FIFTH AVE HOLDCO LLC FUNDED	Various		Payoff	06/01/2020	07/27/2021	3,558,736							3,558,736	3,558,736				464,489
000000-00-0	Capital Z Access Fund LP	New York	NY	Return of Capital	12/08/2005	07/19/2021	65,748							51,266	51,266				
000000-00-0	Pt Arctic Fund I, LP	Anchorage	AK	Return of Capital	11/09/2015	09/10/2021	14,319,447							27,102	27,102				
000000-00-0	54 Madison Partners	New York	NY	Return of Capital	01/11/2016	07/29/2021	19,842,609							12,242,490	12,242,490				
000000-00-0	TIIC 2	Luxembourg City	LUX	Return of Capital	04/24/2018	12/22/2020	7,170,961							40,685	40,685				
000000-00-0	John Hancock Infrastructure Fund, L.P.	Wilmington	DE	Return of Capital	06/28/2018	12/21/2020	36,186,547							9,901,003	9,901,003				

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
000000-00-0	Vine Media Opportunities - Fund IV, LP	Wilmington	DE	Return of Capital	12/13/2018	06/30/2021	9,634,130							533,581	533,581				
000000-00-0	Oaktree Power Opportunities Fund V	Cayman Island	CYM	Return of Capital	01/22/2019	09/15/2021	18,900,989							5,699,000	5,699,000				
000000-00-0	Oaktree Ports America Fund	Cayman Island	CYM	Fully Disposed	04/30/2019	06/28/2021	31,829,348	635,142				635,142		32,713,467	32,713,467				36,563,475
000000-00-0	PineBridge Preferred Participation Fund, LP	Wilmington	DE	Return of Capital	06/22/2020	09/28/2021	9,919,904							587,367	587,367				
000000-00-0	Manulife Infrastructure Fund II, LP	Wilmington	DE	Return of Capital	02/05/2021	08/30/2021								13,608,973	13,608,973				
000000-00-0	Redbird Series 2019 LP	Wilmington	DE	Return of Capital	05/24/2021	09/16/2021								2,321,915	2,321,915				
000000-00-0	Blackrock Global Infrastructure Debt Issuer LP	Wilmington	DE	Return of Capital	05/28/2021	09/08/2021								2,120,997	2,120,997				
1999999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Unaffiliated							152,120,566	635,142				635,142		143,848,730	143,848,730				39,260,368
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated																			
40166L-30-7	PDFNI 2012-E2 1	Various		Paydown	12/01/2016	10/20/2021	859,702							859,702	859,702				
40166L-50-5	PDFNI 2012-E2 SER2	Various		Paydown	12/01/2016	10/20/2021	340,030							340,030	340,030				32,296
40166L-70-3	PDFNI 2013-E2 SER3	Various		Paydown	12/01/2016	04/19/2021	13,835							13,835	13,835				
40168P-BM-9	PDFNI 2016-E2 1	Various		Paydown	12/01/2016	12/31/2021	5,069,191							5,069,191	5,069,191				(1,121,663)
40168P-BN-7	PDFNI 2016-E2 2	Various		Paydown	12/01/2016	12/31/2021	1,948,025							1,948,025	1,948,025				(391,765)
40168P-BP-2	PDFNI 2016-E2 3	Various		Paydown	12/01/2016	12/31/2021	1,547,985							1,547,985	1,547,985				(317,219)
40168P-BQ-0	PDFNI 2017-E2 E24	Various		Paydown	05/09/2017	12/31/2021	387,050							387,050	387,050				(13,987)
40168P-BR-8	PDFNI 2017-E2 5	Various		Paydown	06/09/2017	12/31/2021	361,184							361,184	361,184				(15,663)
45032M-AG-3	ISAIL 2013 SENIOR A	Various		Paydown	12/01/2016	10/01/2021	505,714							505,714	505,714				12,141
45032M-AH-1	ISAIL 2013 JUNIOR PART B	Various		Paydown	12/01/2016	06/28/2021	54							54	347		294	294	15
BGH35S-0F-0	SAILS-3 LLC 3.0 28JUN27	Various		Paydown	12/01/2016	12/28/2021	94,774							94,774	94,774				2,175
BGH65F-1E-3	GIES HOLDCO LLC INTERESTS	Various		Transfer to LP workbook	05/31/2019	11/09/2021	10,154,094												271,632
000000-00-0	Wattage Finance-NC, LLC	Kings Mountain	NC	Return of Capital	03/11/2016	02/02/2021	9,500,575							1,081,766	1,081,766				
000000-00-0	Bronco Media Holdings LLC	Burbank	CA	Return of Capital	04/02/2020	10/21/2021	12,950,809							7,250,900	7,250,900				
000000-00-0	Fitzcarraldo Funding LLC	Various		Return of Capital	08/17/2020	08/18/2021	1,382,185							375,790	375,790				
2099999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Common Stocks - Affiliated							45,115,207							19,836,000	19,836,293		294	294	(1,542,038)
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated																			
000000-00-0	801 Central Investors, LLC	Wilmington	DE	Fully Disposed	12/29/2017	08/25/2021	8,765,457							8,792,894	8,792,894				10,259,302
000000-00-0	54M 1350 S Dixie	Wilmington	DE	Fully Disposed	04/13/2018	06/02/2021	8,000,000							8,000,000	8,000,000				1,756,436
2199999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Unaffiliated							16,765,457							16,792,894	16,792,894				12,015,738
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Affiliated																			
2299999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Real Estate - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated																			
000000-00-0	BlackRock US Real Estate Senior Mezzanine Debt Fund LP	Wilmington	DE	Return of Capital	01/27/2020	09/29/2021	105,357,887							8,296,398	8,296,398				
2399999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Unaffiliated							105,357,887							8,296,398	8,296,398				
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Affiliated																			
2499999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Mortgage Loans - Affiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated																			
2599999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Unaffiliated																			
Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Affiliated																			
2699999 - Joint Venture, Partnership or Limited Liability Company Interests for Which the Underlying Assets Have the Characteristics of: Other - Affiliated																			
Surplus Debentures, etc. - Unaffiliated																			
2799999 - Surplus Debentures, etc. - Unaffiliated																			
Surplus Debentures, etc. - Affiliated																			
2899999 - Surplus Debentures, etc. - Affiliated																			
Collateral Loans - Unaffiliated																			
BGH4ZJ-VA-2	KIRKDALE FNDG COLLATERAL LOAN	Various		Paydown	03/01/2017	12/22/2021	17,967,709							17,967,709	17,967,709				1,098,401
BGH5LR-HZ-7	ATHOS RE SEC COLLATERAL LOAN	Various		Paydown	11/12/2021	12/31/2021	16,915,405							26,576,929	26,576,927				2,421,569
BGH7BP-GB-2	GORES PIPE LLC COLLATERAL LOAN	Various		Paydown	08/05/2021	10/22/2021								6,345,036	6,345,036				32,599
2999999 - Collateral Loans - Unaffiliated							34,883,114							50,889,674	50,889,672				3,552,569
Collateral Loans - Affiliated																			
BGH65E-X2-7	GIES HOLDCO COLLATERAL LOAN	Various		Paydown	05/31/2019	12/30/2021	737,742							737,742	737,742				66,341
BGH6SA-TE-9	MOLLY AIDA COLLATERAL LOAN FUNDED	Various		Paydown	11/12/2020	11/17/2021	127,148							305,300	305,300				22,740
3099999 - Collateral Loans - Affiliated							864,890							1,043,042	1,043,042				89,081
Non-collateral Loans - Unaffiliated																			
3199999 - Non-collateral Loans - Unaffiliated																			
Non-collateral Loans - Affiliated																			
3299999 - Non-collateral Loans - Affiliated																			
Capital Notes - Unaffiliated																			
3399999 - Capital Notes - Unaffiliated																			
Capital Notes - Affiliated																			
3499999 - Capital Notes - Affiliated																			

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
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
3599999 - Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
3699999 - Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
3799999 - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
3899999 - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
3999999 - Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Guaranteed State Low Income Housing Tax Credit - Affiliated																			
4099999 - Guaranteed State Low Income Housing Tax Credit - Affiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
4199999 - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			
4299999 - Non-Guaranteed State Low Income Housing Tax Credit - Affiliated																			
All Other Low Income Housing Tax Credit - Unaffiliated																			
4399999 - All Other Low Income Housing Tax Credit - Unaffiliated																			
All Other Low Income Housing Tax Credit - Affiliated																			
4499999 - All Other Low Income Housing Tax Credit - Affiliated																			
Working Capital Finance Investment - Unaffiliated																			
4599999 - Working Capital Finance Investment - Unaffiliated																			
Any Other Class of Assets - Unaffiliated																			
4699999 - Any Other Class of Assets - Unaffiliated																			
Any Other Class of Assets - Affiliated																			
4799999 - Any Other Class of Assets - Affiliated																			
4499999 – Subtotals - Unaffiliated							348,033,439	635,142				635,142		232,779,729	235,111,669		2,331,942	2,331,942	55,826,159
4599999 – Subtotals - Affiliated							45,980,097							20,879,042	20,879,335		294	294	(1,452,957)
4699999 Totals							394,013,536	635,142				635,142		253,658,771	255,991,004		2,332,236	2,332,236	54,373,202

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
Bonds - U.S. Governments - Issuer Obligations																					
3128X0-AZ-2	FHLMC 0.0 1/34	@			1.A FE	7,462,240	79.1630	10,489,098	13,250,000	8,562,528		305,638				3.670	N/A			10/22/2018	01/02/2034
312902-LX-5	FHLMC 0 0 12/29	@			1.A FE	17,739,530	86.9890	28,706,370	33,000,000	24,370,035		908,211				3.760	N/A			04/03/2019	12/17/2029
3130A0-7B-0	FHLB 4 9/28 - 3/14 (A)				1.A	7,992,906	115.7270	9,258,152	8,000,000	7,996,186		490			4.000	4.000	MS	106,667	320,000	10/03/2013	09/01/2028
3130A0-A2-6	FHLB 4.0 04/28				1.A	7,983,893	115.0390	9,203,088	8,000,000	7,991,534		1,165			4.000	4.010	AO	72,000	320,000	10/09/2013	04/10/2028
3130A0-AT-7	FHLB 4.0 10/29				1.A	12,977,250	117.5650	15,283,398	13,000,000	12,987,094		1,381			4.000	4.010	AO	96,778	520,000	10/18/2013	10/24/2029
3130A0-FR-6	FHLB 4.0 12/28				1.A	5,983,128	116.1880	6,971,304	6,000,000	5,990,931		1,113			4.000	4.020	JD	15,333	240,000	12/10/2013	12/08/2028
3130A3-5M-2	FHLB 3.5 9/29				1.A	2,999,250	113.8000	3,413,991	3,000,000	2,999,561		49			3.500	3.500	MS	31,208	105,000	09/16/2014	09/14/2029
3130A5-H7-7	FHLB 3.5 06/35				1.A	10,014,300	118.0490	11,804,920	10,000,000	10,010,633		(612)			3.500	3.490	JD	29,167	350,000	05/27/2015	06/01/2035
3130A5-VM-8	FHLB 3.7 07/35				1.A	1,000,000	120.4070	1,204,069	1,000,000	1,000,000					3.700	3.700	JJ	17,678	37,000	07/02/2015	07/09/2035
3130A5-YV-5	FHLB 3.5 07/20/32				1.A	3,998,000	116.4930	4,659,728	4,000,000	3,998,624		106			3.500	3.500	JJ	62,611	140,000	07/15/2015	07/20/2032
3130AC-UP-7	FHLB 3.20 11/32-11/22 (A)			2	1.A	15,500,000	102.1670	15,835,947	15,500,000	15,500,000					3.200	3.200	MN	44,089	496,000	11/15/2017	11/29/2032
3130AD-6L-1	FHLB 2.9 12/32-12/22 (QB)			2	1.A	3,651,040	95.6230	3,824,920	4,000,000	3,716,364		20,593			2.900	3.690	JD	1,289	116,000	09/12/2018	12/27/2032
3130AD-BK-7	FHLB 3.27 01/33-01/23 (A)			2	1.A	16,974,500	97.1310	16,512,270	17,000,000	16,980,038		1,475			3.270	3.280	JJ	242,434	555,900	01/03/2018	01/24/2033
3130AE-4Q-0	FHLB 3.375 03/38				1.A	3,862,520	117.5330	4,701,316	4,000,000	3,881,076		5,319			3.375	3.610	MS	40,875	135,000	04/26/2018	03/12/2038
3130AE-CN-8	FHLB 3.75 06/38				1.A	7,013,300	122.6390	8,584,730	7,000,000	7,011,468		(497)			3.750	3.730	JD	14,583	262,500	05/17/2018	06/11/2038
3130AE-CR-9	FHLB 4.08 05/33-05/23 (A)			2	1.A	40,000,000	104.3980	41,759,160	40,000,000	40,000,000					4.080	4.080	MN	163,200	1,632,000	05/22/2018	05/25/2033
3130AE-DV-9	FHLB 4.15 6/38 - 6/23 (QB)			2	1.A	13,443,275	100.5450	13,523,303	13,450,000	13,444,112		246			4.150	4.150	JD	46,515	558,175	05/23/2018	06/01/2038
3130AE-DX-5	FHLB 4.0 06/33-06/23 (A)			2	1.A	13,000,000	100.5110	13,066,430	13,000,000	13,000,000					4.000	4.000	JD	36,111	759,900	05/24/2018	06/06/2033
3130AE-JQ-4	FHLB 3.93 07/33-07/23 (A)			2	1.A	13,000,000	104.4520	13,578,773	13,000,000	13,000,000					3.930	3.930	JJ	241,258	510,900	06/25/2018	07/11/2033
3130AE-PQ-7	FHLB 3.94 8/33-8/23(A)			2	1.A	3,000,000	104.6330	3,138,993	3,000,000	3,000,000					3.940	3.940	FA	46,952	118,200	07/25/2018	08/08/2033
3130AE-Y4-6	FHLB 3.95 09/33-09/23 (A)			2	1.A	6,463,730	105.0150	6,825,982	6,500,000	6,469,890		1,975			3.950	3.990	MS	86,077	237,000	09/24/2018	09/28/2033
3130AE-YE-4	FHLB 4.03 09/35-09/23 (A)			2	1.A	7,392,600	99.6420	7,373,508	7,400,000	7,393,659		340			4.030	4.030	MS	77,869	298,220	09/18/2018	09/27/2035
3130AF-4W-4	FHLB 4.1 10/33-10/23 (A)			2	1.A	15,000,000	100.5940	15,089,100	15,000,000	15,000,000					4.100	4.100	AO	114,458	615,000	10/09/2018	10/24/2033
3130AF-4X-2	FHLB 4.25 10/38-10/23 (A)			2	1.A	3,000,000	105.4630	3,163,893	3,000,000	3,000,000					4.250	4.250	AO	25,500	127,500	10/09/2018	10/19/2038
3130AF-AT-4	FHLB 4.09 11/33-11/23 (A)			2	1.A	3,605,000	105.5390	3,804,692	3,605,000	3,605,000					4.090	4.090	MN	24,165	147,445	10/18/2018	11/02/2033
3130AF-AU-1	FHLB 4.25 11/38-11/23 (A)			2	1.A	5,000,000	105.5480	5,277,420	5,000,000	5,000,000					4.250	4.250	MN	34,826	212,500	10/18/2018	11/02/2038
3130AF-G2-7	FHLB 4.25 11/38-11/23 (A)			2	1.A	2,000,000	100.1570	2,003,140	2,000,000	2,000,000					4.250	4.250	MN	7,556	85,000	11/14/2018	11/29/2038
3130AF-GQ-4	FHLB 4.0 11/33-11/23 (QB)			2	1.A	4,000,000	105.5490	4,221,976	4,000,000	4,000,000					4.000	4.000	MN	14,667	160,000	11/27/2018	11/28/2033
3130AF-LC-9	FHLB 4.0 12/33 - 12/22 (QB)			2	1.A	9,500,000	103.0510	9,789,845	9,500,000	9,500,000					4.000	4.000	JD	10,556	380,000	12/14/2018	12/21/2033
3130AF-M2-0	FHLB 4.10 12/38-12/23 (A)			2	1.A	2,750,000	98.3780	2,705,395	2,750,000	2,750,000					4.100	4.100	JD	940	112,750	12/20/2018	12/28/2038
3130AF-PP-6	FHLB 4.2 01/39-01/22 (A)			2	1.A	7,000,000	99.7830	6,984,810	7,000,000	7,000,000					4.200	4.200	JJ	128,217	294,000	01/15/2019	01/24/2039
3130AJ-B2-4	FHLB 2.59 03/40-03/21 (A)			2	1.A	5,500,000	101.3560	5,574,580	5,500,000	5,500,000					2.590	2.590	MS	40,361	71,225	07/28/2021	03/19/2040
3130AN-H7-8	FHLB 2.45 08/41-08/22 (A)			2	1.B FE	1,500,000	98.2390	1,473,585	1,500,000	1,500,000					2.450	2.450	FA	13,781		08/13/2021	08/16/2041
3130AN-JN-1	FHLB			2	1.B FE	1,498,500	97.4090	1,461,135	1,500,000	1,498,516		16			2.540	2.540	FA	14,288		08/03/2021	08/16/2046
3133EA-4E-5	FFCB 3.25 10/11/35				1.A	4,680,125	115.0770	5,753,840	5,000,000	4,763,757		12,951			3.250	3.690	AO	36,111	162,500	10/10/2014	10/11/2035
3133EA-6D-5	FFCB 3.05 10/30				1.A	5,154,540	111.5360	6,692,160	6,000,000	5,485,647		47,276			3.050	4.220	AO	34,058	183,000	12/02/2013	10/24/2030
3133EE-U2-4	FFCB 3.47 06/33				1.A	2,004,396	116.5120	2,330,246	2,000,000	2,003,093		(218)			3.470	3.450	JD	5,398	69,400	05/27/2015	06/03/2033
3133EF-HG-5	FFCB 3.61 10/37				1.A	2,950,750	120.4290	3,492,447	2,900,000	2,943,391		(2,035)			3.610	3.480	AO	24,428	104,690	03/01/2018	10/07/2037
3133EF-XK-8	FFCB 3.5 02/39				1.A	3,995,440	118.8550	4,754,212	4,000,000	3,996,290		156			3.500	3.500	FA	57,944	140,000	01/26/2016	02/02/2039
3133EG-H2-4	FFCB 2.83 12/36				1.A	11,935,300	96.6410	12,563,330	13,000,000	12,134,729		43,704			2.830	3.400	JD	12,263	367,900	02/22/2017	12/19/2036
3133EH-AL-7	FFCB 3.35 2/35				1.A	993,220	101.6530	1,016,530	1,000,000	994,665		317			3.350	3.400	FA	11,911	33,500	03/03/2017	02/23/2035
3133EH-BB-8	FFCB 3.45 03/38				1.A	2,500,000	100.5320	2,513,300	2,500,000	2,500,000					3.450	3.450	MS	28,510	86,250	02/23/2017	03/02/2038
3133EH-L9-2	FFCB 3.19 01/37				1.A	2,000,000	95.2570	1,905,140	2,000,000	2,000,000					3.190	3.190	JJ	27,469	63,800	10/20/2017	01/26/2037
3133EH-NZ-2	FFCB 2.83 6/35				1.A	10,246,610	100.5280	11,058,080	11,000,000	10,368,876		35,783			3.080	3.620	JD	9,411	338,800	06/04/2018	06/21/2035
3133EJ-3E-7	FFCB 3.98 12/33-12/23 (A)			2	1.A	10,000,000	105.5910	10,559,070	10,000,000	10,000,000					3.980	3.980	JD	53,067	398,000	12/11/2018	12/19/2033
3133EJ-6N-4	FFCB 3.90 02/34-02/22				1.A	2,995,500	100.2380	3,007,149	3,000,000	2,996,183		243			3.900	3.910	FA	48,750	117,000	01/25/2019	02/01/2034
3133EJ-A5-8	FFCB 4.08 09/38-09/23 (A)			2	1.A	7,200,000	104.9750	7,558,164	7,200,000	7,200,000					4.080	4.080	MS	82,416	293,760	09/12/2018	09/20/2038
3133EJ-AM-1	FFCB 3.38 01/43				1.A	5,500,000	118.4540	6,514,954	5,500,000	5,500,000					3.380	3.380	JJ	80,040	185,900	01/19/2018	01/26/2043
3133EJ-BG-3	FFCB 3.71 02/43-02/23 (A)			2	1.A FE	5,000,000	103.6040	5,180,200	5,000,000	5,000,000					3.710	3.710	FA	76,776	185,500	01/24/2018	02/02/2043
3133EJ-C2-3	FFCB 4.00 09/33-09/23 (A)			2	1.A	15,992,000	105.0700	16,811,216	16,000,000	15,993,361		436			4.000	4.000	MS	168,889	640,000	09/19/2018	09/26/2033
3133EJ-C8-0	FFCB 4.15 09/38-09/23 (A)			2	1.A	4,996,250	105.1400	5,256,980	5,000,000	4,996,691		135			4.150	4.150	MS	54,181	207,500	09/28/2018	09/27/2038
3133EJ-EQ-8	FFCB 3.53 03/35				1.A	4,694,031	118.3580	5,562,835	4,700,000	4,695,084		289			3.530	3.540	MS	60,137	165,910	02/23/2018	03/02/2035
3133EJ-ER-6	FFCB 3.53 03/38				1.A	7,100,000	120.1700	8,532,084	7,100,000	7,100,000					3.570	3.570	MS	83,786	253,470	02/23/2018	03/02/2038
3133EJ-ES-4	FFCB 3.67 03/42				1.A	6,492,119	122.6900	7,913,531	6,450,000	6,487,589		(1,246)			3.670	3.620	MS	76,275	236,715	02/26/2018	03/05/2042
3133EJ-HY-8	FFCB 3.43 09/35				1.A	9,985,800	117.3270	11,732,730	10,000,000	9,988,179		663			3.430	3.440	MS	95,883	335,725	03/22/2018	09/28/2035
3133EJ-PJ-2	FFCB 3.67 05/28-05/23 (A)			2	1.A	6,000,000	100.4960	6,029,760	6,000,000	6,000,000					3.670	3.670	MN	27,525	220,200	06/07/2018	05/16/2028
3133EJ-PP-8	FFCB 3.56 05/33				1.A	9,989,030	117.4850	11,748,490	10,000,000	9,991,173		619			3.560	3.560	MN	43,511	356,000	05/10/2018	05/17/2033

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
3133EJ-RM-3	FFCB 3.65 06/28 - 06/23 (A)			2	1.A	9,885,150	104.0470	10,300,653	9,900,000	9,889,821		1,376			3.650	3.660	JD	19,071	361,350	06/06/2018	06/12/2028
3133EJ-SF-7	FFCB 3.99 06/33-06/23 (A)			2	1.A	18,747,500	104.4260	19,579,950	18,750,000	18,747,963		138			3.990	3.990	JD	22,859	748,125	06/14/2018	06/20/2033
3133EJ-V2-2	FFCB 4.07 11/33-11/23 (A)			2	1.A	4,000,000	100.8470	4,033,880	4,000,000	4,000,000					4.070	4.070	MN	18,089	162,800	11/14/2018	11/21/2033
3133EJ-VS-5	FFCB 4.14 08/38-08/23 (A)			2	1.A	2,000,000	100.0740	2,001,480	2,000,000	2,000,000					4.140	4.140	FA	34,270	82,800	07/24/2018	08/02/2038
3133EJ-XQ-7	FFCB 4.04 08/38			2	1.A	3,998,000	99.9320	3,997,280	4,000,000	3,998,256		72			4.040	4.040	FA	57,458	161,600	08/28/2018	08/23/2038
3133EK-HS-8	FFCB 3.65 04/39-04/22 (A)				1.A	4,747,625	100.8410	4,789,929	4,750,000	4,747,854		88			3.650	3.650	AO	33,230	173,375	04/15/2019	04/22/2039
3133EK-NK-8	FFCB 3.49 06/39-06/22			2	1.A	11,482,750	101.9720	11,726,780	11,500,000	11,484,362		642			3.490	3.500	JD	31,216	401,350	05/22/2019	06/03/2039
3133EK-VA-1	FFCB 2.99 7/34-7/22 (A)			2	1.A	18,977,200	102.3050	19,437,950	19,000,000	18,980,269		1,278			2.990	3.000	JJ	257,223	833,531	07/11/2019	07/18/2034
3133EL-3Q-5	FFCB 1.95 08/40-08/21 (A)	RA		1	1.A FE	32,175,215	92.6400	29,982,936	32,365,000	32,185,371		7,880			1.950	1.980	FA	241,928	631,118	01/21/2021	08/13/2040
3133EL-5B-6	FFCB 2.00 08/40-08/21 (A)	RA		1	1.A FE	11,970,000	94.9550	11,394,600	12,000,000	11,971,662		1,244			2.000	2.010	FA	82,667	240,000	08/31/2020	08/27/2040
3133EL-KF-0	FFCB 2.76 02/03/2050				1.A FE	2,409,952	108.9040	2,276,094	2,090,000	2,399,205		(8,053)			2.760	2.060	FA	23,715	57,684	09/08/2020	02/03/2050
3133EM-2B-7	FFCB 2.45 08/41-08/22 (A)	CF		2	1.A FE	18,231,750	98.5520	17,985,740	18,250,000	18,232,031		281			2.450	2.450	FA	176,366		08/03/2021	08/09/2041
3133EM-2H-4	FFCB 2.22 08/36-08/22 (A)	CF		2	1.A FE	28,963,750	98.7870	28,648,230	29,000,000	28,964,541		791			2.220	2.220	FA	248,578		08/04/2021	08/12/2036
3133EM-3L-4	FFCB 2.35 08/46-08/26 (A)			2	1.A FE	11,985,500	98.1280	11,775,360	12,000,000	11,985,657		157			2.350	2.350	FA	99,483		09/10/2021	08/24/2046
3133EM-4H-2	FFCB 2.20 09/36-09/22 (SA)			2	1.A FE	14,528,175	99.4520	14,470,266	14,550,000	14,528,583		408			2.200	2.210	MS	105,811		08/26/2021	09/02/2036
3133EM-5J-7	FFCB 2.40 09/41-09/22 (A)			2	1.A FE	19,985,000	100.0310	20,006,200	20,000,000	19,985,172		172			2.400	2.400	MS	140,000		09/09/2021	09/16/2041
3133EM-AP-7	FFCB 1.99 09/40-09/21 (A)			2	1.A FE	2,312,500	94.4250	2,360,625	2,500,000	2,316,872		4,372			1.990	2.480	MS	13,405	24,875	06/04/2021	09/24/2040
3133EM-CV-2	FFCB 2.00 10/40-10/21 (A)			1	1.A FE	3,339,313	94.9320	3,417,552	3,600,000	3,346,886		7,573			2.000	2.470	AO	15,200	72,000	04/09/2021	10/15/2040
3133EM-L5-9	FFCB 2.70 06/41-06/22 (A)			2	1.A FE	10,000,000	100.2330	10,023,300	10,000,000	10,000,000					2.700	2.700	JD	7,500	135,000	10/20/2021	06/21/2041
3133EM-LL-4	FFCB 2.07 12/40-12/21 (A)			2	1.A FE	5,470,102	96.2110	5,571,579	5,791,000	5,478,368		8,266			2.070	2.420	JD	3,330	119,874	05/11/2021	12/21/2040
3133EM-M7-4	FFCB 2.29 06/34 - 09/21			2	1.A FE	5,992,500	99.1340	5,948,040	6,000,000	5,992,733		233			2.290	2.300	JD	1,145	68,700	09/23/2021	06/28/2034
3133EM-NS-7	FFCB 2.1 01/41 - 01/22			2	1.A FE	9,891,283	93.4920	9,536,184	10,200,000	9,898,117		6,835			2.100	2.290	JJ	91,035	107,100	06/11/2021	01/28/2041
3133EM-R9-5	FFCB 2.31 07/36 - 07/22	RA		2	1.A FE	29,000,000	99.2630	28,786,270	29,000,000	29,000,000					2.310	2.310	JJ	310,759		07/27/2021	07/14/2036
3133EM-VZ-2	FFCB 2.52 04/36				1.A FE	1,474,260	102.4610	1,536,915	1,500,000	1,474,745		485			2.520	2.610	AO	8,190	18,900	05/13/2021	04/13/2046
3133EM-Y4-8	FFCB 2.65 08/46-08/22 (A)			2	1.A FE	7,000,000	98.5460	6,898,220	7,000,000	7,000,000					2.650	2.650	FA	76,261		07/28/2021	08/03/2046
3133EN-ED-8	FFCB 2.58 11.36 - 02/22 (A)			2	1.A FE	3,996,000	99.8300	3,993,200	4,000,000	3,996,027		27			2.580	2.580	MN	12,613		11/12/2021	11/17/2036
3133EN-FS-4	FFCB 2.78 12/36 - 03/22			2	1.A FE	2,000,000	100.0400	2,000,800	2,000,000	2,000,000					2.780	2.780	JD	4,633		12/03/2021	12/01/2036
3133EN-JN-1	FFCB 2.50 12/41 - 12/26 (A)			2	1.A FE	3,000,000	99.2890	2,978,670	3,000,000	3,000,000					2.590	2.590	JD	216		12/20/2021	12/30/2041
3133EN-JY-7	FFCB 2.68 01/37-04/22 (A)			2	1.A FE	24,981,250	100.1850	25,046,250	25,000,000	24,981,250					2.680	2.680	JJ			12/28/2021	01/05/2037
3134A2-HG-6	FHLMC 0	@RA			1.A FE	22,744,980	95.3080	39,076,280	41,000,000	35,034,485		1,367,736				3.980	N/A			05/30/2013	12/11/2025
3134A3-U5-3	FHLMC 0.00 9/29 (P)	@RA			1.A	14,742,851	87.9940	23,450,268	26,650,000	20,314,234		696,362				3.360	N/A			08/04/2016	09/15/2029
3134A3-ZU-3	FHLMC 0.0 12/29	@RA			1.A	26,296,789	87.5640	42,820,498	48,902,000	36,178,482		1,339,208				3.720	N/A			04/25/2016	12/14/2029
3134A4-AB-0	FHLMC 0.0 3/31	@			1.A	23,982,966	85.1260	43,855,367	51,518,000	34,549,020		1,458,691				4.230	N/A			08/06/2018	03/15/2031
3134A4-CM-4	FHLMC 0.0 03/30	@			1.A	2,485,705	87.0530	3,286,255	3,775,000	2,797,736		100,305				3.680	N/A			10/04/2018	03/15/2030
3134A4-KY-9	FHLMC 0.0 07/32	@			1.A	65,443,077	82.2130	76,282,340	92,786,000	71,936,038		1,643,724				2.290	N/A		5,122	01/22/2021	07/15/2032
3134A4-NR-1	FHLMCSC 0.0 7/30	@			1.A	1,667,232	86.4170	2,214,878	2,563,000	1,876,519		67,277				3.680	N/A			10/04/2018	07/15/2030
3134A4-NS-9	FRESTP 0 1/31	@			1.A	3,473,648	85.5280	4,490,225	5,250,000	3,929,323		123,935				3.230	N/A			06/21/2018	01/15/2031
3134GS-AT-2	FHLMC 2.70 12/37-12/22 (QB)			2	1.A	37,820,000	89.0980	35,639,200	40,000,000	38,157,523		88,097			2.700	3.060	JD	9,000	1,080,000	12/14/2017	12/28/2037
3134GV-5K-0	FHLMC 2.22 07/40-01/21 (QB)			1	1.A	30,000,000	95.9040	28,771,200	30,000,000	30,000,000					2.220	2.220	JJ	310,800	666,000	07/01/2020	07/13/2040
3134GV-6J-2	FHLMC 2.15 7/40-01/21 (QB)	CF		1	1.A FE	31,750,000	96.1800	30,537,150	31,750,000	31,750,000					2.150	2.150	JJ	318,558	682,625	07/07/2020	07/13/2040
3134GW-6D-3	FHLMC 2.0 10/40-04/29 (QB)	RA		1	1.A FE	2,991,625	95.5680	3,105,960	3,250,000	2,999,289		7,664			2.000	2.510	AO	11,194	65,000	04/01/2021	10/29/2040
3134GW-S9-8	FHLMC 2.25 09/50 - 09/21			2	1.A FE	1,183,125	93.5400	1,169,250	1,250,000	1,183,751		626			2.250	2.510	MS	8,281	14,063	08/10/2021	09/15/2050
31358C-5P-7	FANNIEMAE STRIPS 0.0 02/36	@			1.A	1,306,499	73.7560	1,818,085	2,465,000	1,548,079		50,250				3.320	N/A			11/09/2016	02/06/2036
31358C-5R-3	FANNIEMAE STRIPS 0.0 02/37	@			1.A	1,258,112	71.7680	1,771,234	2,468,000	1,493,003		48,887				3.350	N/A			11/09/2016	02/06/2037
31358D-CT-9	FNMA 8/6/38	@			1.A	8,241,873	69.0030	11,558,070	16,750,000	9,380,357		321,952				3.520	N/A			10/04/2018	08/06/2038
31358D-DG-6	FNMAP 0.00 1/30	@			1.A	40,238,482	87.3680	66,068,782	75,621,000	55,434,583		2,092,628				3.790	N/A			08/23/2018	01/15/2030
31358D-DR-2	FNMA	@			1.A	36,051,198	86.7360	45,183,437	52,093,000	40,250,522		1,220,045				3.090	N/A			04/17/2019	05/15/2030
31358D-DS-0	FNMAP 0.0 11/30	@RA			1.A	44,461,850	85.7750	81,060,901	94,504,000	65,635,745		2,629,660				4.050	N/A			06/06/2018	11/15/2030
31358D-JP-0	FNMA 7/15/37	@			1.A	4,720,690	71.2010	5,696,056	8,000,000	5,081,205		143,207				2.840	N/A			12/08/2020	07/15/2037
31359M-EA-7	FNMA 6.16				1.A	745,910	129.1590	904,116	700,000	725,013		(3,068)			6.160	5.500	FA	17,248	43,120	10/01/2013	08/07/2028
31359Y-DB-0	FNMASC 0.0 1/30	@			1.A	3,624,941	87.3680	5,048,140	5,778,000	4,402,728		146,317				3.400	N/A			06/01/2017	01/15/2030
31359Y-QK-6	FNMASC 0.0 7/32	@			1.A	1,872,240	82.1270	2,463,822	3,000,000	2,118,414		68,798				3.320	N/A			04/03/2018	07/15/2032
31364E-BA-1	FNMAP 0.0 3/28	@RA			1.A	8,980,675	90.7320	16,966,940	18,700,000	14,403,447		591,284				4.230	N/A			09/23/2010	03/23/2028
3136F1-EQ-9	FNMA 0.0 3/31	@			1.B FE	4,165,125	85.0770	6,168,083	7,250,000	5,215,976		183,220				3.600	N/A			09/16/2015	03/17/2031
3136F7-NM-5	FNMA 0.0 11/30	@			1.A FE	4,571,070	85.6740	5,997,180	7,000,000	5,123,612		177,074				3.540	N/A			10/02/2018	11/15/2030
31422B-6Y-1	FAMCA 2.25 02/46 - 02/24 (SA)			2	1.A	1,000,000	96.0460	960,460	1,000,000	1,000,000					2.250	2.250	FA	8,938	11,250	01/15/2021	02/08/2046
31422B-SZ-4	FAMCA 3.2 01/50-01/25 (QB)			1	1.A	4,500,000	102.5760	4,615,920	4,500,000	4,500,000					3.200	3.200	JJ	64,000	144,000	01/14/2020	01/21/2050
76116F-AB-3	RESOLUTION FUNDING CORP	@			1.A	13,693,895	87.2300	17,227,984	19,750,000	15,316,023		476,720				3.180	N/A			04/23/2019	01/15/2030

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
76116F-AC-1	RFCSP STRIP PRINCIPAL		@		1.A	15,705,030	86.6500	19,929,523	23,000,000	17,577,672		561,181				3.270	N/A			08/21/2018	04/15/2030
880591-DZ-2	TVA		CF		1.A	1,988,640	165.2730	3,305,468	2,000,000	1,989,763		102			5.375	5.400	AO	26,875	107,500	03/29/2006	04/01/2056
880591-EH-1	TVA 5.25 9/39		CF		1.A	29,000,206	141.0050	31,951,733	22,660,000	27,829,709		(207,768)			5.250	3.500	MS	350,286	1,189,650	04/26/2018	09/15/2039
880591-ES-7	TVA 4.25 09/15/65				1.A	35,655,893	121.3650	41,264,100	34,000,000	35,666,492		(11,641)			4.250	3.990	MS	425,472	1,275,000	05/19/2021	09/15/2065
88059E-4X-9	TVA		@		1.A	448,618	93.9310	556,074	592,000	500,974		17,463				3.570	N/A			11/20/2018	09/15/2026
88059E-4Z-4	TVA		@		1.A	428,845	91.6830	542,764	592,000	480,517		17,254				3.690	N/A			11/20/2018	09/15/2027
88059E-5B-6	TVA		@		1.A	411,736	89.8180	531,723	592,000	461,953		16,776				3.730	N/A			11/20/2018	09/15/2028
88059E-5D-2	TVA		@		1.A	1,090,478	87.6580	1,413,050	1,612,000	1,234,870		41,959				3.480	N/A			11/20/2018	09/15/2029
88059E-5F-7	TVA		@		1.A	380,538	85.5050	506,191	592,000	427,492		15,692				3.770	N/A			11/20/2018	09/15/2030
88059E-5H-3	TVA		@		1.A	365,560	83.4970	494,302	592,000	410,941		15,170				3.790	N/A			11/20/2018	09/15/2031
88059E-5K-6	TVA		@		1.A	351,411	81.1810	480,590	592,000	395,201		14,640				3.810	N/A			11/20/2018	09/15/2032
88059E-5L-4	TVA		@		1.A	607,186	80.0380	816,386	1,020,000	694,298		23,429				3.460	N/A			02/02/2018	03/15/2033
88059E-5M-2	TVA		@		1.A	337,618	78.8800	466,968	592,000	379,872		14,129				3.820	N/A			11/20/2018	09/15/2033
88059E-5N-0	TVA		@		1.A	1,162,561	77.7080	1,531,623	1,971,000	1,300,954		43,533				3.430	N/A			05/01/2019	03/15/2034
88059E-5P-5	TVA		@		1.A	324,298	76.4270	452,448	592,000	365,053		13,630				3.840	N/A			11/20/2018	09/15/2034
88059E-5R-1	TVA		@		1.A	1,148,886	73.1220	1,544,341	2,112,000	1,295,666		45,345				3.590	N/A			05/13/2019	09/15/2035
88059E-5T-7	TVAS 0.0 09/15/36		@		1.A	296,770	71.1600	421,264	592,000	334,802		12,728				3.910	N/A			11/20/2018	09/15/2036
88059E-5U-4	TVA		@		1.A	520,445	69.8080	712,037	1,020,000	597,165		20,659				3.550	N/A			02/02/2018	03/15/2037
88059E-5W-0	TVA 0.0 03/38		@		1.A	502,993	67.4170	687,648	1,020,000	577,016		19,932				3.540	N/A			02/02/2018	03/15/2038
88059F-BG-5	TVASP 0.0 05/01/30		@		1.A	3,088,710	86.4010	3,888,045	4,500,000	3,398,176		112,613				3.390	N/A			02/28/2019	05/01/2030
88059F-BP-5	TVASP 0.0 04/01/56		@		1.A	2,763,027	42.5160	4,500,319	10,585,000	2,805,887		43,495				3.680	N/A			12/03/2021	04/01/2056
88059F-BR-1	TVA 0.0 06/38		@		1.A	2,732,200	68.1520	2,726,080	4,000,000	2,790,441		58,241				2.200	N/A			01/13/2021	06/15/2038
88059F-BS-9	TVASP 0.0 09/15/39		@		1.A	22,506,084	64.2330	28,529,087	44,415,000	24,549,507		801,082				3.350	N/A			02/04/2021	09/15/2039
88059F-BW-0	TVASP 0.0 12/15/42		@		1.A	3,911,100	39.0970	3,757,613	9,611,000	4,378,416		161,228				3.780	N/A			12/28/2018	12/15/2042
88059F-CG-4	TVA PRIN STRIP		@		1.A	1,222,772	18.6790	778,354	4,167,000	1,244,663		21,891				2.770	N/A			08/31/2021	09/15/2065
911759-ML-9	HUD 3.35 8/29 - 8/25 (SB)			1,2	1.A	2,000,000	105.6680	2,113,352	2,000,000	2,000,000					3.350	3.350	FA	27,917	67,000	05/18/2015	08/01/2029
911759-MM-7	HUD 3.50 8/30 - 8/25 (SB)			1,2	1.A	1,000,000	105.9820	1,059,818	1,000,000	1,000,000					3.500	3.500	FA	14,583	35,000	05/18/2015	08/01/2030
911759-MN-5	HUD 3.55 8/31 - 8/25 (SB)			1,2	1.A	1,050,000	105.8200	1,111,110	1,050,000	1,050,000					3.550	3.550	FA	15,531	37,275	05/18/2015	08/01/2031
911759-MP-0	HUD 3.60 8/32 - 8/25 (SB)			1,2	1.A	500,000	105.9310	529,655	500,000	500,000					3.600	3.600	FA	7,500	18,000	05/18/2015	08/01/2032
911759-MQ-8	HUD 3.65 8/33 - 8/25 (SB)			1,2	1.A	799,000	106.1120	847,835	799,000	799,000					3.650	3.650	FA	12,151	29,164	05/18/2015	08/01/2033
911759-NB-0	HUD 2.985 08/28				1.A	1,000,000	109.0670	1,090,670	1,000,000	1,000,000					2.985	2.980	FA	12,438	29,850	03/20/2019	08/01/2028
911759-NC-8	HUD 3.185 08/28-08/29 (SB)			2	1.A	2,000,000	109.3510	2,187,020	2,000,000	2,000,000					3.185	3.180	FA	26,542	63,700	03/20/2019	08/01/2029
911759-NE-4	HUD 3.285 08/28-08/31 (SB)			2	1.A	2,750,000	109.2680	3,004,870	2,750,000	2,750,000					3.285	3.280	FA	37,641	90,338	03/20/2019	08/01/2031
911759-NF-1	HUD 3.335 08/28-08/32 (SB)			2	1.A	3,750,000	109.5770	4,109,138	3,750,000	3,750,000					3.335	3.330	FA	52,109	125,063	03/20/2019	08/01/2032
911759-NG-9	HUD 3.385 08/28-08/33 (SB)			2	1.A	5,000,000	109.8860	5,494,300	5,000,000	5,000,000					3.385	3.380	FA	70,521	169,250	03/20/2019	08/01/2033
912810-RX-8	T 3.0 5/15/2047		CF		1.A	93,579	121.4140	109,273	90,000	93,206		(86)			3.000	2.800	MN	351	2,700	06/02/2017	05/15/2047
912810-SA-7	T 3.00 02/15/48		CF		1.A	19,927	122.0930	24,419	20,000	19,933		2			3.000	3.010	FA	227	600	04/10/2018	02/15/2048
912810-TC-2	T 2.0 11/15/2041				1.A	85,199,088	101.1710	84,983,640	84,000,000	85,198,883		(205)	75,514		2.000	1.900	MN	148,508		12/28/2021	11/15/2041
912828-M5-6	T 2.25 11/15/25		CF		1.A	938,401	104.1870	927,264	890,000	910,133		(4,999)			2.250	1.640	MN	12,219	13,613	03/15/2016	11/15/2025
912828-ZQ-6	T 0.625 05/15/2030		CF		1.A	124,712	93.5230	116,904	125,000	124,755		28			0.625	0.640	MN	1,273		06/30/2020	05/15/2030
91282C-DJ-7	T 1.375 11/15/2031				1.A FE	39,197,557	98.7650	39,209,705	39,700,000	39,197,557			133,303		1.375	1.470	MN	70,873		12/28/2021	11/15/2031
91282C-DK-4	T 1.25 11/30/2026				1.A FE	3,500,000	99.9530	3,498,355	3,500,000	3,500,000			1,602		1.250	1.240	MN	3,846		12/28/2021	11/30/2026
0199999 - Bonds - U.S. Governments - Issuer Obligations						1,466,643,275	XXX	1,700,673,542	1,792,019,000	1,578,297,776		18,328,448	210,419		XXX	XXX	XXX	7,301,881	25,427,800	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
0399999 - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities																					
0499999 - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities							XXX								XXX	XXX	XXX			XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						1,466,643,275	XXX	1,700,673,542	1,792,019,000	1,578,297,776		18,328,448	210,419		XXX	XXX	XXX	7,301,881	25,427,800	XXX	XXX
Bonds - All Other Governments - Issuer Obligations																					
58518N-2A-9	EQPTRC 5 7/8 05/18/30			A	2.B FE	1,295,000	121.4370	1,572,609	1,295,000	1,295,000					5.875	5.870	MN	9,087	76,081	05/12/2020	05/18/2030
00388W-AK-7	ABU DHABI NATIONAL ENERGY COMPANY			D	1.D FE	26,900,000	104.8750	28,211,375	26,900,000	26,900,000					3.400	3.400	AO	157,514	457,300	04/20/2021	04/29/2051

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
00787C-AE-2	AITOCU 5 1/8 08/11/61		D	2	2.B FE	32,029,438	105.0430	32,101,141	30,560,000	32,026,608		(2,830)			5.125	4.850	FA	609,078		11/15/2021	08/11/2061
056732-AG-5	BAHAMAS (COMMONWEALTH OF)		D	1	4.A FE	6,950,444	86.8760	6,057,863	6,973,000	6,960,419		1,161			6.950	6.980	MN	55,193	484,624	05/05/2010	11/20/2029
085209-AB-0	GOVERNMENT OF BERMUDA		D	1	1.F FE	22,746,300	103.2150	23,223,375	22,500,000	22,542,225		(40,647)			4.138	3.930	JJ	460,353	931,050	08/04/2016	01/03/2023
085209-AD-6	BERMUDA (GOVERNMENT OF)		D	1,2	1.F FE	5,999,160	107.5000	6,450,000	6,000,000	5,999,423		(64)			3.717	3.710	JJ	211,869	223,020	10/11/2016	01/25/2027
085209-AF-1	BERMUDA (GOVERNMENT)		D	2	1.F FE	5,955,300	115.1250	6,907,500	6,000,000	5,966,355		3,872			4.750	4.840	FA	107,667	285,000	11/15/2018	02/15/2029
085209-AH-7	BERMUDA (GOVERNMENT OF)		D	1	1.F FE	2,991,570	100.3750	3,011,250	3,000,000	2,991,797		168			3.375	3.390	FA	36,844	101,250	08/17/2020	08/20/2050
168863-DS-4	REPUBLIC OF CHILE		D	2	1.F FE	6,702,421	98.0500	6,644,849	6,777,000	6,704,085		1,664			3.100	3.170	MN	31,513	105,044	07/22/2021	05/07/2041
195325-BR-5	COLOM 5 5/8 02/26/44		D	1	3.A FE	7,901,100	97.1120	6,079,211	6,260,000	7,856,398		(42,801)			5.625	3.890	FA	122,266	352,125	02/04/2021	02/26/2044
195325-DQ-5	COLOM 5.2 05/15/49		D	1	3.A FE	11,436,920	92.0150	8,631,007	9,380,000	11,392,853		(38,969)			5.200	3.900	MN	62,325	487,760	02/05/2021	05/15/2049
195325-DX-0	COLOM 3 7/8 02/15/61		D	2	3.A FE	2,470,000	77.3760	1,934,400	2,500,000	2,470,272		272			3.875	3.930	FA	36,597	54,627	02/05/2021	02/15/2061
200447-AJ-9	CFELEC 4.677 02/09/51		D	2	2.B FE	2,009,600	94.2740	1,885,480	2,000,000	2,009,465		(135)			4.677	4.640	FA	36,896	46,770	02/08/2021	02/09/2051
21987B-BA-5	CORPORACION NACIONAL DEL COBRE DE		D	1	1.G FE	426,696	102.3700	394,125	385,000	425,703		(914)			3.700	3.120	JJ	5,975	14,245	11/24/2020	01/30/2050
21987B-BD-9	CODELCO INC		D	1	1.G FE	199,108	93.6920	187,384	200,000	199,124		16			3.150	3.170	JJ	2,905	3,693	12/07/2020	01/15/2051
268317-AK-0	ELECTRICITE DE FRANCE SA		D		1.G FE	490,494	124.5500	479,518	385,000	487,141		(3,145)			4.875	3.190	JJ	8,290	18,769	12/16/2020	01/22/2044
279158-AJ-8	ECOPET 5 7/8 05/28/45		D		3.A FE	18,009,775	95.7960	14,886,698	15,540,000	17,955,278		(51,139)			5.875	4.760	MN	83,689	912,975	02/09/2021	05/28/2045
29135L-AJ-9	ABU DHABI (EMIRATE OF)		D		1.C FE	18,986,860	116.7390	23,055,953	19,750,000	19,009,908		13,675			3.875	4.100	AO	159,440	765,313	04/08/2020	04/16/2050
29135L-AR-1	ABU DHABI (EMIRATE OF)		D		1.C FE	21,000,000	100.2890	21,060,690	21,000,000	21,000,000					3.000	3.000	MS	185,500		09/08/2021	09/15/2051
29246B-AF-5	EEPPME 4 3/8 02/15/31		D		3.A FE	1,192,372	94.1660	1,134,700	1,205,000	1,193,747		978			4.375	4.500	FA	19,916	57,112	07/08/2020	02/15/2031
31424E-AC-6	UNITED ARAB EMIRATES (GOVERNMENT O		D		1.D FE	24,003,788	101.3230	25,077,443	24,750,000	24,009,242		5,455			2.875	3.070	AO	142,313		10/06/2021	10/19/2041
40053X-AA-7	GEBCB 4 7/8 05/15/30		D	1	2.B FE	1,085,253	107.8920	1,113,445	1,032,000	1,081,858		(3,641)			4.875	4.140	MN	6,429	50,310	04/14/2021	05/15/2030
455780-CU-8	INDON 4.45 04/15/70		D		2.B FE	8,061,643	118.8950	7,775,733	6,540,000	8,049,577		(10,948)			4.450	3.460	AO	61,440	291,030	02/05/2021	04/15/2070
45853N-AA-0	INTERCONEXION ELECTRICA		D	2	2.B FE	660,000	102.6930	677,774	660,000	660,000					3.825	3.820	MN	2,454		11/18/2021	11/26/2033
46513J-B5-9	STATE OF ISRAEL		D		1.E FE	2,000,000	127.9380	2,558,760	2,000,000	2,000,000					4.500	4.500	AO	22,000	90,000	03/31/2020	04/03/2120
55276V-AK-8	MDGH GMTN BV		D	2	1.C FE	498,375	110.9360	499,212	450,000	497,408		(967)			3.700	3.130	MN	2,498	16,650	01/22/2021	11/07/2049
69370R-AJ-6	PERTIJ 4.15 02/25/60		D	1	2.B FE	37,942,709	100.7840	37,285,041	36,995,000	37,934,134		(8,322)			4.150	4.010	FA	578,437	1,033,558	10/08/2021	02/25/2060
698299-BH-6	PANAMA REPUBLIC OF (GOVERNMENT)		D	2	2.B FE	8,990,640	110.4010	8,832,080	8,000,000	8,981,038		(9,602)			4.500	3.780	AO	75,000	180,000	06/23/2021	04/16/2050
698299-BL-7	PANAMA REPUBLIC OF (GOVERNMENT)		D	1	2.B FE	18,766,470	100.3750	17,063,750	17,000,000	18,746,139		(20,331)			3.870	3.380	JJ	328,950	328,950	01/20/2021	07/23/2060
706451-BG-5	PEMEX 6 5/8 06/15/35		D		3.C FE	565,810	96.2500	750,750	780,000	576,744		6,798			6.625	10.220	JD	2,297	51,675	05/11/2020	06/15/2035
715638-DS-8	PERU (REPUBLIC OF)		D	2	2.A FE	18,300,040	100.3760	19,071,440	19,000,000	18,319,802		19,762			3.300	3.550	MS	191,583	315,242	03/03/2021	03/11/2041
715638-DW-9	PERU 3.6 01/15/2072		D	2	2.A FE	8,538,000	97.7500	8,797,500	9,000,000	8,538,157		157			3.600	3.830	JJ	53,100		11/24/2021	01/15/2072
71568Q-AB-3	PLNIJ 5 1/4 10/24/42		D		2.B FE	7,839,038	112.2170	7,647,589	6,815,000	7,819,291		(19,746)			5.250	4.180	AO	66,588	252,788	07/15/2021	10/24/2042
71568Q-AD-9	PLNIJ 5 1/4 05/15/47		D		2.B FE	7,796,063	111.8010	7,501,847	6,710,000	7,780,026		(16,036)			5.250	4.210	MN	45,013	260,138	11/15/2021	05/15/2047
71568Q-AF-4	PLNIJ 6.15 05/21/48		D		2.B FE	910,350	123.5420	840,086	680,000	905,434		(4,670)			6.150	4.080	MN	4,647	41,820	12/07/2020	05/21/2048
71568Q-AK-3	PLNIJ 4 7/8 07/17/49		D		2.B FE	14,105,937	107.2750	13,623,925	12,700,000	14,084,414		(20,755)			4.875	4.200	JJ	282,046	344,541	10/08/2021	07/17/2049
71568Q-AM-9	PLNIJ 4 3/8 02/05/50		D		2.B FE	3,573,550	101.2490	3,422,216	3,380,000	3,569,689		(3,258)			4.375	4.030	FA	59,972	84,438	10/28/2021	02/05/2050
71654Q-DD-1	PEMEX 7.69 01/23/50		D	2	3.C FE	9,376,760	96.6970	9,263,573	9,580,000	9,378,899		2,139			7.690	7.870	JJ	323,330	530,610	06/24/2021	01/23/2050
71675C-AE-8	PETMK 3.404 04/28/61		D	2	1.G FE	1,171,200	103.1140	1,237,368	1,200,000	1,171,427		227			3.404	3.510	AO	7,148	20,424	04/27/2021	04/28/2061
718286-CP-0	PHILIPPINES (REPUBLIC OF)		D		2.B FE	12,393,625	101.9290	12,741,125	12,500,000	12,394,982		1,357			3.200	3.250	JJ	194,444		06/28/2021	07/06/2046
74445P-AF-9	IDASAL 5.45 05/15/30		D	1	2.C FE	469,162	114.1620	547,978	480,000	470,536		859			5.450	5.750	MN	3,343	26,160	05/11/2020	05/15/2030
74446W-AC-0	PTTTB 3.7 07/16/70		D	1	2.A FE	15,117,028	99.9840	14,727,643	14,730,000	15,114,918		(2,096)			3.700	3.580	JJ	249,796	236,985	10/28/2021	07/16/2070
74730D-AC-7	QATAR PETROLEUM		D	2	1.D FE	1,286,181	99.3090	1,291,017	1,300,000	1,286,760		579			2.250	2.370	JJ	13,731		06/30/2021	07/12/2031
74730D-AD-5	QATAR PETROLEUM		D	2	1.D FE	52,042,000	103.3020	53,717,040	52,000,000	52,041,818		(182)			3.300	3.290	JJ	805,567		11/29/2021	07/12/2051
74730D-AE-3	QATAR PETROLEUM		D	2	1.D FE	39,254,614	101.3250	39,922,050	39,400,000	39,257,090		2,476			3.125	3.150	JJ	578,003		06/30/2021	07/12/2041
80413T-AW-9	SAUDI ARABIA (KINGDOM OF)		D		1.F FE	12,912,335	101.1820	13,113,187	12,960,000	12,912,907		572			3.450	3.460	FA	185,058	223,560	02/08/2021	02/02/2061
80414L-2L-8	ARAMCO 3 1/4 11/24/50		D	1	1.F FE	435,829	97.7020	429,889	440,000	435,921		83			3.250	3.300	MN	1,470	14,300	11/17/2020	11/24/2050
80414L-2M-6	ARAMCO 3 1/2 11/24/70		D	1	1.F FE	4,503,177	97.6800	4,361,412	4,465,000	4,502,881		(279)			3.500	3.460	MN	16,062	156,275	12/02/2020	11/24/2070
91086Q-AZ-1	MEX 5 3/4 10/12/10		D		2.B FE	23,549,581	115.0760	21,864,440	19,000,000	23,547,330		(2,322)			5.750	4.620	AO	239,743	1,000,500	10/21/2021	10/12/2110
91087B-AN-0	MEX 3.771 05/24/61		D	2	2.B FE	16,958,100	92.3880	16,814,616	18,200,000	16,964,799		6,699			3.771	4.120	MN	70,539	426,123	10/14/2021	05/24/2061
91087B-AP-5	MEX 3 3/4 04/19/71		D	2	2.B FE	2,858,100	90.1500	2,794,650	3,100,000	2,858,768		668			3.750	4.120	AO	23,250	58,125	08/26/2021	04/19/2071
BH8296-14-8	KSA 4 1/2 04/22/60		D		1.F FE	1,956,000	122.9700	1,967,520	1,600,000	1,954,234		(1,766)			4.500	3.450	AO	49,800		07/29/2021	04/22/2060
000000-00-0	REPUBLIC OF CHILE		D	2	1.F FE	24,000,000	103.7520	24,900,480	24,000,000	24,000,000					3.500	3.500	AO	177,333	420,000	03/30/2021	04/15/2053
G463PC-AJ-8	HRINTH 4 5/8 06/03/26		D		2.B FE	882,000	103.3620	1,033,620	1,000,000	896,003		14,003			4.625	7.410	JD	3,597	46,260	04/08/2021	06/03/2026
G67487-AA-9	OMGRID 5.196 05/16/27		D		3.C FE	572,800	103.2180	660,595	640,000	585,397		8,091			5.196	7.130	FA	12,470	33,254	06/01/2020	05/16/2027

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
G781A6-AB-9	SECO 5.06 04/08/43		D		1.G FE	9,310,050	122.8770	9,658,132	7,860,000	9,288,531		(21,249)			5.060	3.790	AO	91,696	273,240	09/23/2021	04/08/2043
G781A6-AD-5	SECO 5 1/2 04/08/44		D		1.G FE	14,889,827	129.6990	15,244,820	11,754,000	14,842,168		(47,659)			5.500	3.740	AO	149,047	323,235	09/24/2021	04/08/2044
M0153A-AA-6	ABDPOC 2 1/2 05/06/31		D	2	1.E FE	799,000	100.0460	800,368	800,000	799,008		8			2.500	2.510	MN	3,056		12/02/2021	05/06/2031
M28505-AC-5	DPWDU 5 5/8 09/25/48		D		2.C FE	27,256,026	123.1500	27,006,795	21,930,000	27,183,936		(68,749)			5.625	4.130	MS	328,950	802,969	10/21/2021	09/25/2048
M4289D-JB-8	TAQAUH 4 10/03/49		D		1.D FE	3,055,250	114.2820	2,971,332	2,600,000	3,049,071		(5,948)			4.000	3.070	AO	25,422	68,000	08/19/2021	10/03/2049
M6320U-BA-6	KSA 4 1/2 04/22/60		D		1.F FE	9,205,675	123.2970	9,050,000	7,340,000	9,182,134		(20,314)			4.500	3.330	AO	99,308	240,300	06/21/2021	04/22/2060
M6320U-BC-2	KSA 3.45 02/02/61		D		1.F FE	7,821,750	101.1820	8,185,624	8,090,000	7,823,673		1,923			3.450	3.600	FA	115,518	105,053	10/14/2021	02/02/2061
M8237R-AJ-3	ARAMCO 3 1/2 11/24/70		D	2	1.F FE	35,107,790	97.6800	35,830,978	36,682,000	35,116,096		8,306			3.500	3.680	MN	131,953	923,020	10/21/2021	11/24/2070
M8489S-AN-7	QATAR 4.4 04/16/50		D		1.D FE	4,001,680	124.4430	4,031,953	3,240,000	3,989,510		(10,746)			4.400	3.150	AO	29,700	85,360	06/18/2021	04/16/2050
N5S29S-AB-5	MUBAUH 3.7 11/07/49		D	1	1.C FE	19,267,845	110.6130	19,474,595	17,606,000	19,238,257		(28,988)			3.700	3.190	MN	97,713	499,722	07/15/2021	11/07/2049
N5S29S-AX-7	MUBAUH 3.95 05/21/50		D	1	1.C FE	9,962,163	115.8880	10,151,789	8,760,000	9,951,509		(10,654)			3.950	3.200	MN	38,447	173,010	09/09/2021	05/21/2050
P3143N-AZ-7	CDEL 4 1/2 08/01/47		D	2	1.F FE	3,446,000	115.5040	3,418,918	2,960,000	3,440,196		(5,804)			4.500	3.530	FA	55,500	66,600	06/24/2021	08/01/2047
P3143N-BB-9	CDEL 4 3/8 02/05/49		D	2	1.G FE	2,303,000	114.0990	2,281,980	2,000,000	2,299,593		(3,407)			4.375	3.510	FA	35,486	43,750	06/25/2021	02/05/2049
P3143N-BF-0	CDEL 3.7 01/30/50		D	2	1.G FE	19,145,400	102.3700	18,631,340	18,200,000	19,132,491		(12,909)			3.700	3.410	JJ	282,454	281,200	09/16/2021	01/30/2050
P78625-DX-8	PEMEX 6.84 01/23/30		D	1	3.C FE	1,254,920	103.6270	1,533,680	1,480,000	1,280,403		16,088			6.840	9.250	JJ	44,430	101,232	05/20/2020	01/23/2030
P78625-DY-6	PEMEX 7.69 01/23/50		D	1	3.C FE	3,899,205	96.6970	4,080,613	4,220,000	3,903,422		2,856			7.690	8.380	JJ	304,686	162,259	09/04/2020	01/23/2050
P9379R-BA-4	EEPPME 4 1/4 07/18/29		D	1	2.C FE	1,215,240	95.0260	1,140,312	1,200,000	1,213,166		(1,462)			4.250	4.070	JJ	23,092	51,000	07/22/2020	07/18/2029
Y20721-BM-0	INDONESIA GOVERNMENT INTERNATI SR UNSEC		D		2.B FE	1,982,000	124.4660	1,991,456	1,600,000	1,976,378		(5,622)			5.125	3.610	JJ	37,811	41,000	06/11/2021	01/15/2045
Y7082R-KB-4	POWFIN 3.35 05/16/31		D		2.C FE	586,164	98.7130	592,278	600,000	586,459		295			3.350	3.630	MN	2,513	16,024	10/06/2021	05/16/2031
Y7123S-AY-4	BMRIIJ 3 3/4 04/11/24		D		2.C FE	1,145,291	104.1750	1,208,435	1,160,000	1,151,201		3,615			3.750	4.100	AO	9,667	43,500	05/06/2020	04/11/2024
Y7140W-AD-0	IDASAL 6.757 11/15/48		D		2.B FE	9,453,750	128.1460	9,354,658	7,300,000	9,430,779		(21,854)			6.757	4.800	MN	63,028	266,226	07/28/2021	11/15/2048
Y7140W-AG-3	IDASAL 5.8 05/15/50		D	1	2.C FE	26,235,348	115.8300	25,042,446	21,620,000	26,173,942		(59,201)			5.800	4.460	MN	160,228	1,010,070	10/21/2021	05/15/2050
Y7150W-AE-7	PTTEPT 3.903 12/06/59		D		2.A FE	17,522,566	105.4430	17,239,931	16,350,000	17,516,463		(6,103)			3.903	3.550	JD	44,315	338,390	10/08/2021	12/06/2059
0699999 - Bonds - All Other Governments - Issuer Obligations						807,934,656	XXX	806,758,355	767,049,000	807,281,810		(511,412)			XXX	XXX	XXX	9,456,388	17,825,634	XXX	XXX
Bonds - All Other Governments - Residential Mortgage-Backed Securities																					
0799999 - Bonds - All Other Governments - Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - All Other Governments - Commercial Mortgage-Backed Securities																					
0899999 - Bonds - All Other Governments - Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - All Other Governments - Other Loan-Backed and Structured Securities																					
0999999 - Bonds - All Other Governments - Other Loan-Backed and Structured Securities							XXX								XXX	XXX	XXX			XXX	XXX
1099999 - Bonds - All Other Governments - Subtotals - All Other Governments						807,934,656	XXX	806,758,355	767,049,000	807,281,810		(511,412)			XXX	XXX	XXX	9,456,388	17,825,634	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
1299999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																					
1399999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																					
1499999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities							XXX								XXX	XXX	XXX			XXX	XXX
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations							XXX								XXX	XXX	XXX			XXX	XXX

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
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																					
1999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																					
2099999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																					
2199999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities							XXX								XXX	XXX	XXX			XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
010608-N7-8	ALSHGR 1.865 12/15/2025				1.B FE	38,880,000	114.4950	44,515,656	38,880,000	38,880,000					1.865	1.860	MJSD	32,227	725,112	12/03/2009	12/15/2025
010869-AY-1	ALAMEDA CORRIDOR TRANSN AUTH C	@			1.G FE	19,522,345	71.1350	27,273,159	38,340,000	23,146,152		729,898			3.230	N/A				08/31/2016	10/01/2037
010878-AY-2	CA COUNTY OF ALAMEDA UTGO 2018A			2	1.A FE	2,274,286	111.5510	2,543,363	2,280,000	2,275,463		343			3.753	3.770	FA	35,654	85,568	05/11/2018	08/01/2032
010878-BA-3	CA COUNTY OF ALAMEDA UTGO 2018A			2	1.A FE	8,323,026	110.1370	9,196,440	8,350,000	8,326,757		1,153			3.820	3.840	FA	132,904	318,970	07/24/2018	08/01/2038
01170R-JB-9	AK ALASKA HSG FIN CORP 2019A			2	1.B FE	2,000,000	104.4190	2,088,380	2,000,000	2,000,000					2.500	2.500	JD	4,167	50,000	09/12/2019	12/01/2034
01170R-JC-7	AK ALASKA HSG FIN CORP 2019A			2	1.B FE	4,000,000	104.8980	4,195,920	4,000,000	4,000,000					2.700	2.700	JD	9,000	108,000	09/12/2019	12/01/2039
01170R-JE-3	AK ALASKA HSG FIN CORP 2019A			2	1.B FE	2,325,000	102.9900	2,394,518	2,325,000	2,325,000					2.900	2.900	JD	5,619	81,127	09/12/2019	12/01/2044
01179R-M8-3	ALASKA MUN BD BK AUTH			2	1.E FE	70,000	98.3670	68,857	70,000	70,000					3.128	3.120	JD	182	1,004	05/27/2021	12/01/2048
01354M-DS-7	ALBUQUERQUE NEW MEXICO GROSS RCPTS			1,2	1.B FE	9,000,000	126.3140	11,368,260	9,000,000	9,000,000					5.540	5.540	JJ	249,300	498,600	09/15/2004	07/01/2036
013595-LN-1	ALBSCD 1.0 8/1/2024				1.D FE	6,300,000	109.0230	6,868,449	6,300,000	6,300,000					1.000	1.000	FA	26,250	63,000	09/16/2009	08/01/2024
016066-BC-5	CA ALHAMBRA USD 2008B	@			1.C FE	1,127,000	76.3960	1,909,900	2,500,000	1,383,211		55,015				4.100	N/A			12/09/2016	08/01/2036
02765U-DV-3	AMERN MUN PWR-BABS-B				1.F FE	1,568,890	164.5570	1,645,570	1,000,000	1,529,892		(20,050)			7.499	3.550	FA	28,330	74,990	01/06/2020	02/15/2050
02765U-EJ-9	AMEPWR 7.834 2/15/2041				1.F FE	2,243,290	165.5190	2,391,750	1,445,000	2,126,477		(31,348)			7.834	3.800	FA	42,765	113,201	01/22/2018	02/15/2041
02765U-EN-0	AMEPWR 6.973 2/15/2024			1	1.F FE	3,045,000	112.0410	3,411,648	3,045,000	3,045,000					6.973	6.970	FA	80,213	212,328	12/16/2010	02/15/2024
02765U-EP-5	AMEPWR 7.334 2/15/2028				1.F FE	4,000,000	124.0370	4,961,480	4,000,000	4,000,000					7.334	7.330	FA	110,825	293,360	12/16/2010	02/15/2028
03255L-JU-4	ANAHEIM CALIF PUB FING AUTH			2	1.F FE	300,000	94.5650	283,695	300,000	300,000					3.121	3.120	JJ	4,916		06/11/2021	07/01/2051
033636-CL-3	ADRSCD 6.214 9/1/2029			1,2	1.E FE	2,000,000	100.3900	2,007,800	2,000,000	2,000,000					6.214	6.210	MS	41,427	124,280	12/01/2010	09/01/2029
03667P-EL-2	CA ANTELOPE VALLEY CCD 2015	@		1,2	1.C FE	124,102	75.6750	151,350	200,000	138,405		4,549				3.370	N/A			09/24/2018	08/01/2031
03667P-EP-3	CA ANTELOPE VALLEY CCD 2015	@		2	1.C FE	1,071,407	66.1580	1,339,700	2,025,000	1,210,316		44,372				3.770	N/A			09/24/2018	08/01/2034
03667P-GG-1	CA ANTELOPE VALLEY CCD 2020			1	1.C FE	1,925,000	99.1390	1,908,426	1,925,000	1,925,000					2.768	2.760	FA	22,202	53,284	02/14/2020	08/01/2037
03667P-HU-9	CA ANTELOPE VALLEY CCD 2021			2	1.C FE	2,000,000	97.3230	1,946,460	2,000,000	2,000,000					2.769	2.760	FA	18,614		08/11/2021	08/01/2039
03667P-HV-7	CA ANTELOPE VALLEY CCD 2021			2	1.C FE	1,000,000	97.7390	977,390	1,000,000	1,000,000					2.869	2.860	FA	9,643		08/11/2021	08/01/2040
040484-WA-1	UNIVERSITY OF ARIZONA				1.D FE	3,300,000	108.7710	3,589,443	3,300,000	3,300,000					3.111	3.110	JD	8,555	102,663	12/18/2019	06/01/2038
041806-RK-8	TX KIPP TEXAS INC 2018			2	1.A FE	1,859,785	117.1730	2,132,549	1,820,000	1,848,487		(3,728)			4.000	3.730	FA	27,502	72,800	10/19/2018	08/15/2033
041806-RM-4	TX KIPP TEXAS INC 2018			2	1.A FE	1,010,430	116.8480	1,168,480	1,000,000	1,007,469		(972)			4.000	3.870	FA	15,111	40,000	10/19/2018	08/15/2035
041806-RN-2	TX KIPP TEXAS INC 2018			2	1.A FE	2,193,908	116.6720	2,543,450	2,180,000	2,189,945		(1,292)			4.000	3.920	FA	32,942	87,200	10/19/2018	08/15/2036
041806-RP-7	TX KIPP TEXAS INC 2018			2	1.A FE	2,190,135	116.4680	2,544,826	2,185,000	2,188,639		(472)			4.000	3.970	FA	33,018	87,400	10/25/2018	08/15/2037
041806-RQ-5	TX KIPP TEXAS INC 2018			2	1.A FE	1,904,971	116.2390	2,214,353	1,905,000	1,904,971					4.000	4.000	FA	28,787	76,200	10/31/2018	08/15/2038
04609Q-AM-1	DC AAMC SER 2020				1.E FE	2,000,000	106.2270	2,124,540	2,000,000	2,000,000					3.017	3.010	AO	15,085	60,340	01/22/2020	10/01/2035
04609Q-AN-9	DC AAMC SER 2020				1.E FE	6,000,000	106.8040	6,408,240	6,000,000	6,000,000					3.317	3.310	AO	49,755	199,020	01/22/2020	10/01/2041
047681-MX-6	ATLFAC 6.5 12/1/2028				1.B FE	26,642,999	100.0000	24,990,000	24,990,000	26,064,860		(140,526)			5.100	3.880	JD	106,208	1,274,490	01/31/2018	12/01/2028
047681-QU-8	ATLANTA & FULTON CNTY GA REC A				1.B FE	910,000	131.5940	1,315,940	1,000,000	914,986		2,811			5.100	5.890	JD	4,250	51,000	03/18/2020	12/01/2047

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
047870-SP-6	ATLANTA GA WTR & WSTWTR REVENUE			1	1.D FE	3,000,000	101.8610	3,055,830	3,000,000	3,000,000					2.913	2.910	MN	14,565	87,876	10/15/2020	11/01/2043
050589-QT-0	AUBURN UNIV AL GEN FEE REVENUE			1	1.D FE	1,000,000	99.2310	992,310	1,000,000	1,000,000					2.763	2.760	JD	2,303	27,630	02/21/2020	06/01/2042
050589-RJ-1	AL AUBURN UNIV 2020C			1	1.D FE	1,000,000	98.6560	986,560	1,000,000	1,000,000					2.531	2.530	JD	2,109	25,310	07/23/2020	06/01/2040
050589-RK-8	AL AUBURN UNIV 2020C			1	1.D FE	7,000,000	95.1440	6,660,080	7,000,000	7,000,000					2.681	2.680	JD	15,639	187,670	07/23/2020	06/01/2050
05914F-BD-1	BCQSCB 0.0 9/15/2025	@			1.A FE	7,174,400	108.1140	8,649,120	8,000,000	7,798,992		53,374				0.680	N/A			10/27/2009	09/15/2025
073900-VA-7	BEASCD 1.05 3/15/2026				1.B FE	3,000,000	113.3320	3,399,960	3,000,000	3,000,000					1.050	1.050	MS	9,275	31,500	11/13/2009	03/15/2026
084154-G8-0	BERKELEY CA UNIF SCH DIST			2	1.B FE	9,000,000	99.3150	8,938,350	9,000,000	9,000,000					2.798	2.790	FA	60,157		09/22/2021	08/01/2045
08661U-AB-2	BETH ISRAEL LAHEY HEALTH			2	1.G FE	9,000,000	98.8350	8,895,150	9,000,000	9,000,000					3.080	3.080	JJ	34,650		11/02/2021	07/01/2051
088023-KZ-8	CA BEVERLY HILLS USD GO 2016 REF	@		1,2	1.B FE	2,323,700	69.0250	3,054,356	4,425,000	2,769,398		93,914				3.470	N/A			11/03/2016	08/01/2035
088023-LA-2	CA BEVERLY HILLS USD GO 2016 REF	@		1,2	1.B FE	1,192,859	66.3370	1,568,870	2,365,000	1,423,799		48,690				3.510	N/A			11/03/2016	08/01/2036
088023-LB-0	CA BEVERLY HILLS USD GO 2016 REF	@		1,2	1.B FE	3,159,275	63.7160	4,157,469	6,525,000	3,776,552		130,219				3.530	N/A			11/03/2016	08/01/2037
088023-LC-8	CA BEVERLY HILLS USD GO 2016 REF	@		1,2	1.B FE	2,640,683	61.1630	3,477,117	5,685,000	3,161,391		109,911				3.570	N/A			11/03/2016	08/01/2038
088023-MA-1	BEVERLY HILLS CA UNIF SCH DIST	@		2	1.B FE	445,760	57.4010	574,010	1,000,000	504,364		19,278				3.930	N/A			10/26/2018	08/01/2038
088023-MB-9	BEVERLY HILLS CALIF UNI SCH DI	@		2	1.B FE	2,328,180	54.7270	3,283,620	6,000,000	2,845,984		117,211				4.250	N/A			03/17/2017	08/01/2039
088023-MC-7	BEVERLY HILLS CALIF UNI SCH DI	@		2	1.B FE	187,440	60.1210	240,484	400,000	211,659		7,975				3.870	N/A			10/26/2018	08/01/2037
097464-M4-0	ID BOISE ST UNIV 2020B			1	1.E FE	1,000,000	103.2910	1,032,910	1,000,000	1,000,000					3.062	3.060	AO	7,655	30,620	03/06/2020	04/01/2040
100853-GH-7	BOS 0 9/15/2024	@			1.A FE	7,164,480	106.2620	8,500,960	8,000,000	7,840,977		57,973				0.740	N/A			10/29/2009	09/15/2024
114894-ZV-3	FL FT LAUDERDALE AIRPORT 2019C			1,2	1.E FE	4,000,000	103.8130	4,152,520	4,000,000	4,000,000					3.084	3.080	AO	30,840	123,360	11/01/2019	10/01/2034
114894-ZW-1	BROWARD CNTY FL ARPT SYS REVEN			1,2	1.E FE	18,550,977	102.6880	19,048,624	18,550,000	18,550,757		(84)			3.477	3.470	AO	161,246	644,984	11/04/2019	10/01/2043
1301ET-AA-0	CAL ENDOWMENT			2	1.A FE	3,000,000	98.6220	2,958,660	3,000,000	3,000,000					2.498	2.490	AO	18,735	50,793	01/20/2021	04/01/2051
13032U-VM-7	NO PLACE LIKE HOME PROGRAM			2	1.D FE	2,605,000	104.2520	2,715,765	2,605,000	2,605,000					3.034	3.030	JD	6,586	79,036	11/20/2019	06/01/2034
13032U-XW-3	CA NPLH PIT				1.D FE	4,000,000	99.0260	3,961,040	4,000,000	4,000,000					2.529	2.520	JD	8,430	101,160	10/28/2020	06/01/2035
13034V-AD-6	CALTECH UNIVERSITY			1,2	1.D FE	15,681,264	116.8640	18,260,000	15,625,000	15,681,004		(140)			3.650	3.630	MS	190,104	570,313	03/16/2020	09/01/2119
13057E-EJ-9	CA HENRY MAYO NEWHALL 2021C			2	1.C FE	4,500,000	103.7160	4,667,220	4,500,000	4,500,000					3.071	3.070	AO	29,175	82,533	02/25/2021	10/15/2040
13057E-EK-6	CA HENRY MAYO NEWHALL 2021C			2	1.C FE	2,000,000	102.7580	2,055,160	2,000,000	2,000,000					3.271	3.270	AO	13,811	39,070	02/25/2021	10/15/2043
13063A-5E-0	CAS 7.50 4/1/2034			1	1.C FE	18,938,180	153.1680	28,795,584	18,800,000	18,896,847		(4,718)			7.500	7.430	AO	352,500	1,410,000	04/22/2009	04/01/2034
13063A-5G-5	CALIFORNIA ST				1.C FE	1,081,108	167.0770	1,169,539	700,000	1,007,497		(12,183)			7.550	4.000	AO	13,213	52,850	03/26/2015	04/01/2039
13063B-HR-6	CA GO WFRN			2	1.C FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					0.880	0.880	MON	3,667		12/23/2021	05/01/2040
13077D-KS-0	CA CAL ST UNIV 2020B			1	1.D FE	3,000,000	100.6450	3,019,350	3,000,000	3,000,000					2.965	2.960	MN	14,825	88,950	02/06/2020	11/01/2039
13077D-KT-8	CA CAL ST UNIV 2020B			1	1.D FE	2,000,000	101.0750	2,021,500	2,000,000	2,000,000					3.065	3.060	MN	10,217	61,300	02/06/2020	11/01/2042
13077D-KU-5	CALIFORNIA ST UNIV REV			1	1.D FE	5,010,619	102.1760	4,700,096	4,600,000	4,994,935		(8,732)			2.975	2.560	MN	22,808	136,850	03/09/2020	11/01/2051
144393-MA-0	CA CARPINTERIA USD 2014B			2	1.D FE	491,611	117.6860	570,777	485,000	489,727		(620)			4.000	3.830	FA	8,083	19,400	11/13/2018	08/01/2039
144393-MB-8	CA CARPINTERIA USD 2014B			2	1.D FE	2,492,608	117.4660	2,895,537	2,465,000	2,484,735		(2,587)			4.000	3.860	FA	41,083	98,600	11/13/2018	08/01/2040
144393-MC-6	CA CARPINTERIA USD 2014B			2	1.D FE	1,428,556	117.1920	1,658,267	1,415,000	1,424,687		(1,269)			4.000	3.880	FA	23,583	56,600	11/13/2018	08/01/2041
144393-MD-4	CA CARPINTERIA USD 2014B			2	1.D FE	1,804,266	116.9000	2,092,510	1,790,000	1,800,188		(1,333)			4.000	3.900	FA	29,833	71,600	11/13/2018	08/01/2042
144393-ME-2	CA CARPINTERIA USD 2014B			2	1.D FE	2,361,790	116.5980	2,734,223	2,345,000	2,356,986		(1,568)			4.000	3.910	FA	39,083	93,800	11/13/2018	08/01/2043
155498-JN-9	TX CENTRAL TRMA 2020C			1	1.G FE	1,000,000	101.8680	1,018,680	1,000,000	1,000,000					3.293	3.290	JJ	18,477	25,429	08/26/2020	01/01/2042
155498-MQ-8	CENTRL TX REGL MOBILITY AUTH R			2	1.G FE	2,997,621	101.3280	3,039,840	3,000,000	2,997,626		6			3.167	3.170	JJ	23,753		10/21/2021	01/01/2041
155498-MR-6	CENTRL TX REGL MOBILITY AUTH R			2	1.G FE	2,000,000	100.5130	2,010,260	2,000,000	2,000,000					3.267	3.260	JJ	16,335		10/07/2021	01/01/2045
155839-DL-4	CWUHGR 6.95 5/1/2040				1.F FE	1,096,000	143.8040	1,438,040	1,000,000	1,089,134		(3,993)			6.950	5.990	MN	11,583	69,500	03/18/2020	05/01/2040
157411-SC-4	CA CHAFFEY JOINT UHSD	@		3	1.D FE	1,019,690	65.9740	1,154,545	1,750,000	1,087,670		30,349				2.850	N/A			09/18/2019	08/01/2037
160070-EC-8	SC CHARLESTON AIRPORT 2019			2	1.E FE	1,195,898	124.5300	1,307,565	1,050,000	1,185,130		(3,861)			5.000	4.090	JJ	26,250	52,500	01/30/2019	07/01/2043
167486-ZQ-5	IL CHICAGO GO 2014 AGM				1.F FE	2,523,600	141.5020	2,830,040	2,000,000	2,476,012		(12,330)			6.314	4.580	JJ	63,140	126,280	11/02/2017	01/01/2044

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
167725-AC-4	CTA 6.899 12/01/2040				1.C FE	19,806,890	140.9660	29,602,860	21,000,000	20,011,949		23,397			6.899	7.360	JD	120,732	1,448,790	12/12/2008	12/01/2040
16772P-BL-9	CHICAGO IL TRANSIT AUTH SALEST				1.F FE	1,276,270	138.1850	1,381,850	1,000,000	1,213,607		(12,682)			6.200	4.030	JD	5,167	62,000	08/08/2016	12/01/2040
16876B-AB-8	MA BOSTON CHILDRENS HOSP 2020A			2	1.C FE	905,190	95.9260	959,260	1,000,000	906,527		1,337			2.585	3.080	FA	10,771	12,925	05/12/2021	02/01/2050
16876H-AB-5	TX CHILDRENS HEALTH SYS 2020			1	1.D FE	7,329,503	94.6930	7,054,629	7,450,000	7,331,282		1,768			2.511	2.580	FA	70,671	179,463	05/17/2021	08/15/2050
16877P-AA-8	PA PHILLY CHIL HOSP 2020			1	1.C FE	15,750,000	97.5690	15,367,118	15,750,000	15,750,000					2.704	2.700	JJ	212,940	305,214	10/06/2020	07/01/2050
178882-MW-3	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	811,503	69.2330	979,647	1,415,000	859,753		27,274				3.240	N/A			03/12/2020	06/15/2037
178882-MX-1	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	1,320,411	66.9230	1,602,806	2,395,000	1,399,911		44,944				3.280	N/A			03/12/2020	06/15/2038
178882-MY-9	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	1,014,146	64.5980	1,237,052	1,915,000	1,075,966		34,955				3.330	N/A			03/12/2020	06/15/2039
178882-NA-0	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	574,620	60.2240	602,240	1,000,000	601,936		14,945				2.530	N/A			02/20/2020	06/15/2041
178882-NC-6	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	821,563	56.2310	863,146	1,535,000	861,718		21,976				2.600	N/A			02/20/2020	06/15/2043
178882-NE-2	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	950,896	52.4010	987,759	1,885,000	995,840		24,835				2.540	N/A			03/05/2020	06/15/2045
178882-NF-9	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	1,181,475	50.6670	1,266,675	2,500,000	1,245,332		34,986				2.870	N/A			02/13/2020	06/15/2046
178882-NG-7	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	1,142,100	48.9830	1,224,575	2,500,000	1,204,269		34,064				2.890	N/A			02/13/2020	06/15/2047
178882-NH-5	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	2,175,900	47.3480	2,249,030	4,750,000	2,287,940		62,298				2.770	N/A			03/05/2020	06/15/2048
178882-NJ-1	WEST LINN-WILSONVILLE SCH DST	@		1,3	1.B FE	979,804	45.7410	1,097,784	2,400,000	1,035,951		31,172				3.070	N/A			03/12/2020	06/15/2049
18085P-MT-8	CLARK CNTY NEV ARPT REV				1.E FE	10,857,773	157.1830	11,552,951	7,350,000	10,353,493		(92,665)			6.820	3.920	JJ	250,635	501,270	09/19/2016	07/01/2045
18085P-QD-9	NV MCCARRAN ARPT SUB LIEN 2014A-2			1,2	1.F FE	2,207,100	111.0590	2,221,180	2,000,000	2,117,737		(13,172)			5.000	4.080	JJ	50,000	100,000	03/19/2014	07/01/2029
18085P-QE-7	NV MCCARRAN ARPT SUB LIEN 2014A-2			1,2	1.F FE	2,189,300	110.8750	2,217,500	2,000,000	2,114,721		(11,027)			5.000	4.190	JJ	50,000	100,000	03/19/2014	07/01/2030
18085P-QF-4	NV MCCARRAN ARPT SUB LIEN 2014A-2			1,2	1.D FE	5,185,268	108.0430	5,672,258	5,250,000	5,208,665		3,494			4.000	4.100	JJ	105,000	210,000	03/19/2014	07/01/2031
184270-FG-6	CLYSCD 1.37 3/1/2024				1.A FE	4,000,000	107.3400	4,293,600	4,000,000	4,000,000					1.370	1.370	MS	18,267	54,800	10/01/2009	03/01/2024
187466-CE-5	CLISCD 1.47 9/15/2025				1.B FE	2,935,000	108.6500	3,188,878	2,935,000	2,935,000					1.470	1.470	MJSD	3,595	43,145	10/20/2009	09/15/2025
190335-KB-4	CA COAST CCD GO 2019F	@		3	1.B FE	2,373,000	54.9980	2,749,900	5,000,000	2,530,665		78,596				3.180	N/A			11/21/2019	08/01/2043
19668Q-AA-3	COSEDU 0 3/15/2024	@			1.D FE	32,145,000	107.6690	34,610,200	32,145,000	32,145,000							N/A			07/29/2009	03/15/2024
19668Q-DM-4	COSEDU 6.817 3/15/2029				1.D FE	15,000,000	127.6080	19,141,200	15,000,000	15,000,000					6.817	6.810	MS	301,084	1,022,550	12/03/2010	03/15/2028
19668Q-LD-5	COLORADO ST BLDG EXCELLENT SCH			2	1.D FE	1,004,570	115.1570	1,151,570	1,000,000	1,004,046		(161)			4.000	3.960	MS	11,778	40,000	11/21/2018	03/15/2039
198504-B5-0	COLUMBIA SC WTRWKS & SWR SYS			2	1.B FE	2,000,000	105.9480	2,118,960	2,000,000	2,000,000					3.156	3.150	FA	26,300	63,120	11/21/2019	02/01/2039
198504-B6-8	COLUMBIA SC WTRWKS & SWR SYS			2	1.B FE	2,000,000	104.5870	2,091,740	2,000,000	2,000,000					3.256	3.250	FA	27,133	65,120	11/21/2019	02/01/2043
199198-AZ-5	CLGSCD 1.64 7/15/2024				1.C FE	2,000,000	107.0410	2,140,820	2,000,000	2,000,000					1.640	1.640	JJ	15,124	32,800	09/25/2009	07/15/2024
204736-FH-0	CA COMPTON USD GO 2019B BAM	@		3	1.D FE	456,135	68.6110	514,583	750,000	488,921		14,297				2.980	N/A			08/08/2019	06/01/2036
204736-FK-3	CA COMPTON USD GO 2019B BAM	@		3	1.D FE	564,720	63.7320	637,320	1,000,000	606,428		18,197				3.060	N/A			08/08/2019	06/01/2038
204736-FN-7	CA COMPTON USD GO 2019B BAM	@		3	1.D FE	774,015	56.7200	850,800	1,500,000	828,125		23,583				2.910	N/A			08/14/2019	06/01/2041
204736-FP-2	CA COMPTON USD GO 2019B BAM	@		3	1.D FE	964,640	54.5130	1,090,260	2,000,000	1,039,711		32,787				3.230	N/A			08/08/2019	06/01/2042
204736-FQ-0	CA COMPTON USD GO 2019B BAM	@		3	1.D FE	476,950	52.4230	524,230	1,000,000	510,999		14,845				2.970	N/A			08/15/2019	06/01/2043
204736-FR-8	CA COMPTON USD GO 2019B BAM	@		3	1.D FE	896,000	50.5320	1,010,640	2,000,000	966,616		30,849				3.260	N/A			08/08/2019	06/01/2044
20772G-F7-8	CONN 0 3/22	@			1.D FE	4,741,440	99.9450	10,993,950	11,000,000	10,862,498		638,116				6.150	N/A			04/16/2008	03/15/2022
20772G-F8-6	CONN 0 3/23	@			1.D FE	13,435,650	99.1770	32,728,410	33,000,000	30,681,985		1,798,709				6.130	N/A			04/23/2008	03/15/2023
20772G-F9-4	CONN 0 3/24	@			1.D FE	10,688,430	97.7920	27,381,760	28,000,000	24,493,273		1,441,754				6.150	N/A			04/23/2008	03/15/2024
20772G-G2-8	CONN 0 3/25	@			1.D FE	8,114,630	96.1250	22,108,750	23,000,000	18,870,318		1,129,778				6.270	N/A			04/16/2008	03/15/2025
226201-CZ-2	CRESCD 1.63 9/15/2026				1.C FE	3,000,000	111.9800	3,359,400	3,000,000	3,000,000					1.630	1.630	JD	4,075	48,900	11/13/2009	09/15/2026
232723-HP-4	CA CYPRESS SCHOOL DIST 2008B	@			1.D FE	1,611,840	42.9500	2,577,000	6,000,000	1,994,063		95,141				4.940	N/A			08/21/2017	08/01/2048
232769-DV-8	TX CYPRESS-FAIRB ISD GO PSF			2	1.A FE	509,690	116.6120	583,060	500,000	506,762		(966)			4.000	3.750	FA	7,556	20,000	10/18/2018	02/15/2036
232769-DW-6	TX CYPRESS-FAIRB ISD GO PSF			2	1.A FE	1,014,670	116.5510	1,165,510	1,000,000	1,010,245		(1,460)			4.000	3.810	FA	15,111	40,000	10/18/2018	02/15/2037
232769-DX-4	TX CYPRESS-FAIRB ISD GO PSF			2	1.A FE	1,516,155	116.4010	1,746,015	1,500,000	1,511,288		(1,606)			4.000	3.860	FA	22,667	60,000	10/18/2018	02/15/2038
232769-DZ-9	TX CYPRESS-FAIRB ISD GO PSF			2	1.A FE	1,005,330	115.5450	1,155,450	1,000,000	1,004,895		(146)			4.000	3.960	FA	15,111	40,000	11/15/2018	02/15/2043
232769-EU-9	TX CYPRESS FAIRBANKS ISD 2019			2	1.A FE	1,050,440	118.3720	1,183,720	1,000,000	1,037,666		(4,602)			4.000	3.400	FA	15,111	40,000	01/18/2019	02/15/2038
235036-4U-1	TX DFW 2019A				1.E FE	3,000,000	102.3260	3,069,780	3,000,000	3,000,000					3.194	3.190	MN	15,970	95,820	08/08/2019	11/01/2038
235036-4V-9	TX DFW 2019A				1.E FE	8,000,000	102.6270	8,210,160	8,000,000	8,000,000					3.344	3.340	MN	44,587	267,520	08/08/2019	11/01/2045
235036-6Z-8	TX DFW 2020C			1	1.E FE	8,025,500	102.5680	8,205,440	8,000,000	8,024,533		(945)			3.089	3.060	MN	41,187	247,120	12/16/2020	11/01/2040
235036-7A-2	TX DFW 2020C				1.E FE	5,000,000	102.4390	5,121,950	5,000,000	5,000,000					2.919	2.910	MN	24,325	145,950	07/31/2020	11/01/2050
235218-L5-1	DAL 0 2/25	@			1.D FE	1,068,750	95.5840	2,867,520	3,000,000	2,473,294		148,303				6.280	N/A			06/03/2008	02/15/2025
235218-L6-9	DAL 0 2/26	@			1.D FE	1,001,220	93.3950	2,801,850	3,000,000	2,323,131		139,723				6.300	N/A			06/03/2008	02/15/2026
235218-L7-7	DAL 0 2/27	@			1.D FE	935,910	90.9080	2,727,240	3,000,000	2,180,164		131,719				6.330	N/A			06/03/2008	02/15/2027

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
235218-L8-5	DAL 0 2/28	@			1.D FE	876,000	88.3670	2,651,010	3,000,000	2,046,004		123,988				6.350	N/A			06/03/2008	02/15/2028
23542J-RC-1	DALLAS TX WTRWKS & SWR SYS REV			1	1.B FE	1,000,000	99.9480	999,480	1,000,000	1,000,000					2.772	2.770	AO	6,930	27,720	06/10/2020	10/01/2040
240361-JE-6	IL DEKALB & KANE CNTY SD 427	@			1.F FE	4,161,268	92.8770	5,242,907	5,645,000	4,866,504		142,310				2.990	N/A			09/15/2016	01/01/2027
241271-DZ-5	DELSCD 2.10 3/15/2024				1.E FE	2,000,000	104.2280	2,084,560	2,000,000	2,000,000					2.100	2.100	MS	12,367	42,000	09/16/2009	03/15/2024
24917D-BS-1	CO DENVER DEDICATED TAX REV 2018A2	@		2	1.D FE	500,740	65.3520	653,520	1,000,000	573,906		22,988				4.130	N/A			08/22/2018	08/01/2035
24917D-BU-6	CO DENVER DEDICATED TAX REV 2018A2	@		2	1.D FE	226,900	59.4510	297,255	500,000	260,819		10,667				4.210	N/A			08/22/2018	08/01/2037
24917D-BV-4	CO DENVER DEDICATED TAX REV 2018A2	@		2	1.D FE	216,770	56.7820	283,910	500,000	249,338		10,245				4.240	N/A			08/22/2018	08/01/2038
249182-LT-1	DENVER COLO CITY & CNTY ARPT R			2	1.F FE	3,264,720	122.9200	3,687,600	3,000,000	3,234,368		(10,067)			5.000	4.310	JD	12,500	150,000	11/02/2018	12/01/2037
249182-LU-8	CO DENVER AIR AMT 2018A			2	1.F FE	14,178,791	122.6000	15,557,940	12,690,000	13,751,989		(132,886)			5.000	3.620	JD	52,875	634,500	08/15/2018	12/01/2038
250375-MA-7	CA DESERT CCD 2021			2	1.C FE	1,000,000	101.8720	1,018,720	1,000,000	1,000,000					2.778	2.770	FA	1,852		11/24/2021	08/01/2035
250375-MB-5	CA DESERT CCD 2021			2	1.C FE	1,000,000	102.1240	1,021,240	1,000,000	1,000,000					2.878	2.870	FA	1,919		11/24/2021	08/01/2036
251129-5D-0	DETROIT MICH CITY SCH DIST				1.C FE	4,346,745	150.4680	4,799,929	3,190,000	4,116,168		(46,851)			7.747	4.520	MN	41,188	247,129	07/12/2017	05/01/2039
251130-AA-8	DETSCD 3.19 05/02025				1.C FE	29,000,000	113.9010	33,031,290	29,000,000	29,000,000					3.190	3.190	MN	154,183	925,100	12/18/2009	05/01/2025
25477G-QZ-1	DISTRICT COLUMBIA INCOME TAX REV			2	1.B FE	3,000,000	105.8100	3,174,300	3,000,000	3,000,000					3.200	3.200	MS	32,000	96,000	11/14/2019	03/01/2039
254845-RM-4	DC WATER & SEWER 2019D			1,2	1.C FE	25,003,660	104.0820	26,020,500	25,000,000	25,002,927		(328)			3.207	3.200	AO	200,438	801,750	10/09/2019	10/01/2048
259291-GJ-5	DOUSCD 1.875 12/15/2025				1.C FE	6,375,000	114.0220	7,268,903	6,375,000	6,375,000					1.875	1.870	MJSD	5,313	119,531	12/03/2009	12/15/2025
26443C-AQ-6	NC DUKE UNIV HEALTH 2020				1.C FE	14,288,000	105.4070	15,060,552	14,288,000	14,288,000					3.162	3.160	JD	37,649	451,787	01/07/2020	06/01/2042
271014-TU-6	CA EAST BAY MUD BAB 2010B				1.B FE	20,089,322	143.2770	21,684,974	15,135,000	19,166,797		(175,080)			5.874	3.690	JD	74,086	889,030	08/24/2016	06/01/2040
275282-QD-6	CA EAST SIDE UHSD 2020B			1	1.D FE	5,000,000	102.9390	5,146,950	5,000,000	5,000,000					3.130	3.130	FA	65,208	118,244	10/08/2020	08/01/2042
282659-BK-6	EL CAJON CALIF			2	1.C FE	105,000	101.9390	107,036	105,000	105,000					3.284	3.280	AO	862	2,337	01/14/2021	04/01/2043
282726-DY-1	EL CAMINO CA CMNTY CLG DIST	@			1.B FE	9,840,800	69.6310	13,926,200	20,000,000	11,756,072		370,717				3.230	N/A			06/08/2016	08/01/2038
282731-EC-8	EL CAMINO CA HOSP DIST	@			1.C FE	5,983,142	87.6730	7,662,620	8,740,000	6,740,217		200,970				3.050	N/A			01/22/2018	08/01/2030
282731-ED-6	EL CAMINO CA HOSP DIST	@			1.C FE	2,824,517	85.4820	3,769,756	4,410,000	3,147,607		108,836				3.550	N/A			11/29/2018	08/01/2031
28377O-MD-4	TX EL PASO ISD 2019			2	1.A FE	1,041,380	116.3370	1,163,370	1,000,000	1,029,557		(4,266)			4.000	3.460	FA	15,111	40,000	01/31/2019	08/15/2038
28377O-ME-2	TX EL PASO ISD 2019			2	1.A FE	2,073,360	116.1700	2,323,400	2,000,000	2,052,441		(7,552)			4.000	3.520	FA	30,222	80,000	01/31/2019	08/15/2039
31350A-CG-1	FREDDIE MAC MULTIFAM SER M-048			2	1.B FE	951,861	111.2050	1,050,887	945,000	950,971		(334)			3.150	3.090	MON	1,323	29,768	04/04/2019	01/15/2036
3140LB-NF-6	FN BS1289				1.A	3,260,156	96.4540	3,134,768	3,250,000	3,259,688		(468)			2.170	2.180	MON	6,073	53,873	01/22/2021	03/01/2051
34153Q-NT-9	FL UTGO 2018B			2	1.A FE	3,812,951	116.6900	4,270,854	3,660,000	3,766,287		(14,541)			4.000	3.490	JD	12,200	146,400	08/29/2018	06/01/2042
353187-EV-5	OH NATIONWIDE CHILDRENS HOSPITAL			1	1.C FE	10,000,000	101.5610	10,156,100	10,000,000	10,000,000					2.877	2.870	MN	47,950	290,098	10/15/2020	11/01/2050
357172-VA-0	FMTSCD 6.08 8/1/2026				1.A FE	2,750,000	114.4250	3,146,688	2,750,000	2,750,000					6.080	6.080	FA	69,667	167,200	03/11/2011	08/01/2026
358266-BZ-6	FRESNO COUNTY CALIFORNIA PENSION	@			1.E FE	2,946,160	99.4830	7,958,640	8,000,000	7,734,190		408,816				5.500	N/A			03/11/2004	08/15/2022
358266-CA-0	FRESNO COUNTY CALIFORNIA PENSION	@			1.E FE	1,734,150	97.7580	4,887,900	5,000,000	4,576,186		243,158				5.530	N/A			03/12/2004	08/15/2023
358266-CB-8	FRESNO COUNTY CALIFORNIA PENSION	@			1.E FE	1,630,650	95.5670	4,778,350	5,000,000	4,329,164		231,426				5.570	N/A			03/12/2004	08/15/2024
365298-Z8-4	GARDEN GROVE USD			2	1.D FE	11,565,591	104.6340	12,168,934	11,630,000	11,571,145		2,656			3.237	3.270	FA	156,860	376,463	11/05/2019	08/01/2040
366133-SJ-6	TX GARLAND CITY ELEC SYS 2021B			2	1.E FE	4,003,420	98.9160	3,956,640	4,000,000	4,003,346		(74)			2.950	2.930	MS	39,333		09/24/2021	03/01/2041
366133-SL-1	TX GARLAND CITY ELEC SYS 2021B			2	1.D FE	4,000,000	100.3870	4,015,480	4,000,000	4,000,000					3.150	3.150	MS	42,000		08/11/2021	03/01/2051
366155-TA-7	GARLAND TEX INDPT SCH DIST	@			1.B FE	3,535,000	107.3540	3,794,964	3,535,000	3,535,000							N/A			07/07/2009	02/15/2024
37149#-AA-8	TALISKER FEE				1.D PL	1,020,905	102.1900	1,017,916	996,102	1,020,571		(236)			5.250	5.100	JD	82,801		06/05/2020	12/01/2057
373283-CA-6	GASCTF 5.21 12/1/2022				1.E FE	14,322,300	103.2050	15,480,750	15,000,000	14,928,609		73,846			5.210	5.750	JD	65,125	781,500	05/03/2011	12/01/2022
37353P-EA-3	GEORGIA HOUSING & FINANCE AGENCY			2	1.A FE	8,000,000	106.2410	8,499,280	8,000,000	8,000,000					3.200	3.200	JD	21,333	256,000	09/18/2019	12/01/2044
37353P-EB-1	GEORGIA HOUSING & FINANCE AGENCY			2	1.A FE	10,000,000	105.9980	10,599,800	10,000,000	10,000,000					3.250	3.250	JD	27,083	325,000	09/18/2019	12/01/2049
378294-DM-1	GLEDEV 6.157 7/1/33				1.E FE	5,000,000	128.1870	6,409,350	5,000,000	5,000,000					6.157	6.150	JJ	153,925	307,850	05/16/2008	07/01/2033

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
38611T-CQ-8	GRAND PARKWAY TRANSPRTN CORP T			1	1.F FE	8,655,250	100.7930	8,567,405	8,500,000	8,649,134		(3,412)			3.306	3.200	AO	70,253	281,010	03/09/2020	10/01/2049
387586-MV-9	CA GRANT JOINT UNION HSD 2006	@			1.E FE	1,576,610	88.5470	1,974,598	2,230,000	1,818,801		48,234				2.700	N/A			08/30/2016	08/01/2029
39081J-BF-4	GREAT LAKES WTR AUTH MICH WTR			1,2	1.E FE	4,815,739	119.5900	5,178,247	4,330,000	4,579,995		(49,978)			5.250	3.840	JJ	113,663	227,325	11/23/2016	07/01/2033
392274-2B-1	FL ORLANDO AVIATION 2019			2	1.D FE	9,447,080	116.3370	9,807,209	8,430,000	9,241,055		(93,243)			4.000	2.620	AO	84,300	337,200	09/20/2019	10/01/2037
392274-2D-7	FL ORLANDO AVIATION 2019			2	1.D FE	4,171,050	115.9480	4,348,050	3,750,000	4,086,067		(38,482)			4.000	2.710	AO	37,500	150,000	09/20/2019	10/01/2039
392274-2E-5	FL ORLANDO AVIATION 2019			2	1.D FE	10,285,255	123.4290	10,491,465	8,500,000	10,183,171		(46,491)			5.000	3.700	AO	106,250	425,000	09/20/2019	10/01/2044
392274-Z9-0	FL ORLANDO AVIATION 2019			2	1.D FE	8,021,147	117.0720	8,323,819	7,110,000	7,835,988		(83,760)			4.000	2.540	AO	71,100	284,400	09/20/2019	10/01/2035
396064-YR-2	GRESCD 1.2 6/15/2025				1.B FE	7,000,000	111.1730	7,782,110	7,000,000	7,000,000					1.200	1.200	JD	7,000	84,000	10/15/2009	06/15/2025
410360-GS-4	CA HANFORD JOINT UNION HSD 2004B	@			1.D FE	684,000	87.1520	871,520	1,000,000	790,908		21,322				2.750	N/A			08/30/2016	08/01/2030
410360-JR-3	CA HANFORD JT UHSD 2016A	@		2	1.D FE	754,720	50.0680	1,001,360	2,000,000	884,309		37,994				4.440	N/A			04/27/2018	08/01/2040
413890-EM-2	TX HOUSTON SPORT SENIOR LIEN 2014A	@		1,2	1.F FE	1,111,610	45.1440	1,647,756	3,650,000	1,400,209		61,406				4.520	N/A			09/24/2018	11/15/2042
413890-EN-0	TX HOUSTON SPORT SENIOR LIEN 2014A	@		1,2	1.F FE	1,599,550	42.9270	2,146,350	5,000,000	1,970,589		72,057				3.760	N/A			05/20/2016	11/15/2043
413890-EQ-3	TX HOUSTON SPORT SENIOR LIEN 2014A	@		1,2	1.F FE	1,032,620	38.5890	1,510,759	3,915,000	1,291,147		58,624				4.700	N/A			03/07/2017	11/15/2045
413890-ER-1	TX HOUSTON SPORT SENIOR LIEN 2014A	@		1,2	1.F FE	875,640	36.6000	1,464,000	4,000,000	1,223,432		56,905				4.820	N/A			12/10/2014	11/15/2046
413890-ET-7	TX HOUSTON SPORT SENIOR LIEN 2014A	@		1,2	1.F FE	978,750	32.9230	1,646,150	5,000,000	1,372,197		64,463				4.870	N/A			12/10/2014	11/15/2048
413890-EU-4	TX HOUSTON SPORT SENIOR LIEN 2014A	@		1,2	1.F FE	1,355,396	31.2280	2,284,328	7,315,000	1,902,852		89,746				4.890	N/A			12/10/2014	11/15/2049
413890-EV-2	TX HOUSTON SPORT SENIOR LIEN 2014A	@		1,2	1.F FE	1,051,920	29.5820	1,774,920	6,000,000	1,478,822		70,022				4.910	N/A			12/10/2014	11/15/2050
413890-EW-0	TX HOUSTON SPORT SENIOR LIEN 2014A	@		1,2	1.F FE	1,074,514	28.0110	1,815,113	6,480,000	1,512,657		71,905				4.930	N/A			12/10/2014	11/15/2051
414008-CU-4	TX BAYLOR CLG MED 2020				1.F FE	1,000,000	105.3800	1,053,800	1,000,000	1,000,000					3.344	3.340	MN	4,273	34,555	10/21/2020	11/15/2037
418542-JQ-0	HASSCD 2.00 02/25				1.C FE	4,750,000	112.3010	5,334,298	4,750,000	4,750,000					2.000	2.000	FA	39,583	95,000	12/23/2009	02/01/2025
41978C-BJ-3	HI HAWAII AIR CFC 2019			1,2	1.F FE	3,000,000	101.9460	3,058,380	3,000,000	3,000,000					2.970	2.970	JJ	44,550	89,100	08/15/2019	07/01/2039
41978C-BK-0	HI HAWAII AIR CFC 2019			1,2	1.F FE	12,500,000	101.2990	12,662,375	12,500,000	12,500,000					3.140	3.140	JJ	196,250	392,500	08/19/2019	07/01/2047
432272-CJ-9	HLBSCD 0 9/1/2030	@			1.A FE	1,455,155	89.2640	4,472,126	5,010,000	2,899,700		177,306				6.410	N/A			01/24/2011	09/01/2030
432272-FZ-0	CA HILLSBOROUGH CITY SCH DIST 2020	@		1,3	1.A FE	693,630	75.8510	758,510	1,000,000	723,787		19,777				2.780	N/A			05/29/2020	09/01/2033
432272-GF-3	CA HILLSBOROUGH CITY SCH DIST 2020	@		1,3	1.A FE	529,700	58.1160	581,160	1,000,000	557,320		18,139				3.330	N/A			05/29/2020	09/01/2039
446222-TG-6	CA HUNTINGTON BEACH UNION HSD 2004	@			1.D FE	5,889,625	83.4460	7,739,617	9,275,000	6,855,458		193,033				2.870	N/A			08/30/2016	08/01/2032
446222-TJ-0	CA HUNTINGTON BEACH UNION HSD 2004	@			1.D FE	5,410,300	79.5460	7,294,368	9,170,000	6,328,241		183,813				2.960	N/A			08/30/2016	08/01/2034
451174-AX-4	ID BONNEVILLE COOP PROJ 2 2021				1.C FE	20,000,000	101.5360	20,307,200	20,000,000	20,000,000					2.861	2.860	MS	190,733	108,082	06/16/2021	09/01/2046
45129Y-S4-9	ID HFA SFM 2019C			2	1.B FE	710,000	103.2980	733,416	710,000	710,000					2.900	2.900	JJ	10,295	20,590	10/04/2019	07/01/2039
45201Y-3P-0	IL HSG DEV AUTH			2	1.A FE	1,510,000	106.0500	1,601,355	1,510,000	1,510,000					3.000	3.000	AO	11,325	47,456	06/12/2019	10/01/2039
452152-FP-1	ILLINOIS ST AGM-CR				1.F FE	4,075,620	116.7960	4,671,840	4,000,000	4,059,830		(3,974)			5.100	4.920	JD	17,000	204,000	08/29/2017	06/01/2033
452152-ZB-0	IL GO 2013				1.F FE	10,116,019	121.0670	12,005,810	9,916,666	10,057,481		(14,101)			5.650	5.430	JD	46,691	560,292	04/23/2018	12/01/2038
45505T-PM-7	IN INDIANA HOUSING COMM DEV 2019B			2	1.A FE	630,000	104.6550	659,327	630,000	630,000					2.650	2.650	JJ	16,185	16,695	09/06/2019	07/01/2039
45656R-CW-0	CA CITY INDUSTRY SALES TAX 2015A			1,2	1.E FE	782,183	111.1720	833,790	750,000	767,725		(4,012)			4.625	3.980	JJ	17,344	34,688	03/05/2018	01/01/2034
45656T-AW-8	CA INDUSTRY PROJ 1 (RDA) 2015A				1.C FE	4,000,000	103.1580	4,126,320	4,000,000	4,000,000					4.044	4.040	JJ	80,880	161,760	06/26/2015	01/01/2023
45656T-BP-2	CA INDUSTRY PROJ 2 (RDA) 2015B			1,2	1.C FE	3,740,000	100.0100	3,740,374	3,740,000	3,740,000					4.121	4.120	JJ	77,063	154,125	06/26/2015	01/01/2022
45656T-CK-2	CA INDUSTRY PROJ 3 (RDA) 2015B			1,2	1.C FE	2,580,000	102.0000	2,631,600	2,580,000	2,580,000					5.044	5.040	JJ	65,068	130,135	06/26/2015	01/01/2027
46263R-HH-1	IPSEDU 1.38 9/15/2024				1.C FE	10,000,000	109.4540	10,945,400	10,000,000	10,000,000					1.380	1.380	JJ	63,633	138,000	09/30/2009	09/15/2024

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
467494-GN-4	JACSCD 1.39 9/15/2024				1.B FE	1,610,000	107.1610	1,725,292	1,610,000	1,610,000					1.390	1.390	MS	7,460	22,379	09/25/2009	09/15/2024
471146-EZ-9	JARSCD 1.82 8/152024				1.E FE	2,235,000	104.8670	2,343,777	2,235,000	2,235,000					1.820	1.820	FA	15,367	40,677	09/28/2009	08/15/2024
472682-QP-1	AL JEFFERSON CNTY SEWER SNR 2013B	@		1,2	1.F FE	1,860,140	81.3000	2,764,200	3,400,000	2,598,552		117,718				4.690	N/A			10/09/2014	10/01/2027
478115-AF-5	JOHNS HOPKINS UNIVERSITY			1	1.C FE	17,000,000	102.8210	17,479,570	17,000,000	17,000,000					2.813	2.810	JJ	239,105	478,210	03/09/2020	07/01/2060
478825-BZ-4	JOHSCD 1.10 9/1/2024				1.B FE	3,000,000	106.5980	3,197,940	3,000,000	3,000,000					1.100	1.100	MS	11,000	33,000	09/16/2009	09/01/2024
481305-KT-6	JUDSON TEX INDPT SCH DIST	@		1,3	1.A FE	224,894	60.9900	237,861	390,000	232,104		6,945				3.060	N/A			11/25/2020	02/01/2039
486063-A6-7	TX KATY ISD 2019A			2	1.A FE	1,000,000	103.6790	1,036,790	1,000,000	1,000,000					3.076	3.070	FA	11,620	30,760	10/30/2019	02/15/2039
486063-A7-5	TX KATY ISD 2019A			2	1.A FE	7,000,000	103.2620	7,228,340	7,000,000	7,000,000					3.176	3.170	FA	95,721	222,320	10/30/2019	02/15/2043
494791-TB-2	KING CNTY WA PUBLIC HOSP DIST			2	1.D FE	2,000,000	101.3680	2,027,360	2,000,000	2,000,000					3.114	3.110	JD	11,072		10/14/2021	12/01/2044
495152-JK-7	KINSCD 1.26 12/1/2023				1.A FE	4,000,000	107.3680	4,294,720	4,000,000	4,000,000					1.260	1.260	JD	4,200	50,400	12/08/2009	12/01/2023
515390-NQ-1	LANE CNTY ORE SCH DIST NO 52 BETHE	@		3	1.B FE	601,440	59.6980	596,980	1,000,000	613,842		12,402				2.400	N/A			02/10/2021	06/15/2042
515390-NR-9	LANE CNTY ORE SCH DIST NO 52 BETHE	@		3	1.B FE	583,390	57.7930	577,930	1,000,000	595,571		12,181				2.430	N/A			02/10/2021	06/15/2043
515390-NT-5	LANE CNTY ORE SCH DIST NO 52 BETHE	@		3	1.B FE	547,920	53.9090	539,090	1,000,000	559,644		11,724				2.490	N/A			02/10/2021	06/15/2045
515390-NZ-1	LANE CNTY OR SCH DIST #52 BETH	@		2	1.B FE	695,865	44.3590	665,385	1,500,000	711,115		15,250				2.550	N/A			02/10/2021	06/15/2051
521841-RB-4	TX LEANDER ISD 2016A	@		1,2	1.A FE	3,921,170	49.0480	5,395,280	11,000,000	4,820,779		189,016				4.040	N/A			10/14/2016	08/16/2042
521841-RC-2	TX LEANDER ISD 2016A	@		1,2	1.A FE	1,024,800	46.9820	1,409,460	3,000,000	1,260,540		49,541				4.040	N/A			10/14/2016	08/16/2043
52976T-BH-9	LEXINGTON VA INDL DEV AUTH EDU			2	1.C FE	7,000,000	101.7720	7,124,040	7,000,000	7,000,000					3.384	3.380	JJ	118,440	236,880	12/05/2019	01/01/2043
542403-AB-6	LON 7.615 6/1/2029			1,2	1.G FE	2,560,000	100.4930	2,572,621	2,560,000	2,560,000					7.615	7.610	JD	16,245	194,944	11/20/2009	06/01/2029
542403-AC-4	LON 7.765 6/1/2039			1,2	1.G FE	8,000,000	100.4880	8,039,040	8,000,000	8,000,000					7.765	7.760	JD	51,767	621,200	11/20/2009	06/01/2039
542411-JL-8	CA LONG BEACH CCD 2008A	@			1.C FE	5,718,028	83.7230	7,292,273	8,710,000	6,587,004		174,314				2.700	N/A			09/08/2016	06/01/2032
542433-GY-7	CA LONG BEACH USD 2008G	@			1.D FE	1,062,132	85.7250	1,465,898	1,710,000	1,194,366		43,900				3.780	N/A			11/08/2018	08/01/2031
542433-GZ-4	CA LONG BEACH USD 2008G	@			1.D FE	1,360,924	83.7090	1,916,936	2,290,000	1,532,710		57,059				3.830	N/A			11/08/2018	08/01/2032
542433-NB-9	LONG BEACH CA UNIF SCH DIST	@			1.D FE	577,190	77.2600	772,600	1,000,000	674,511		19,273				2.920	N/A			08/11/2016	08/01/2035
542433-ND-5	LONSCD 5.914 8/1/2025				1.D FE	5,350,000	110.2370	5,897,680	5,350,000	5,350,000					5.914	5.910	FA	131,833	316,399	04/20/2011	08/01/2025
542433-QA-8	CA LONG BEACH USD 2008D-1	@		1,2	1.D FE	1,370,260	92.6090	1,852,180	2,000,000	1,719,051		55,845				3.320	N/A			02/06/2015	08/01/2026
542433-QB-6	CA LONG BEACH USD 2008D-1	@		1,2	1.D FE	1,617,100	88.8350	2,220,875	2,500,000	2,056,307		70,710				3.530	N/A			02/06/2015	08/01/2027
542433-QC-4	CA LONG BEACH USD 2008D-1	@		1,2	1.D FE	3,033,500	84.8220	4,241,100	5,000,000	3,915,091		142,791				3.750	N/A			02/06/2015	08/01/2028
542433-QD-2	CA LONG BEACH USD 2008D-1	@		1,2	1.D FE	1,430,700	80.9410	2,023,525	2,500,000	1,865,225		70,669				3.890	N/A			02/06/2015	08/01/2029
542433-QL-4	CA LONG BEACH USD 2008D-1	@		1,2	1.D FE	1,014,300	58.9970	1,474,925	2,500,000	1,353,883		55,757				4.250	N/A			02/06/2015	08/01/2036
542433-QN-0	CA LONG BEACH USD 2008D-1	@		1,2	1.D FE	1,478,320	53.8530	2,154,120	4,000,000	1,978,570		82,227				4.290	N/A			02/06/2015	08/01/2038
544351-LU-1	CA CITY OF LOS ANGELES 2017A			2	1.C FE	970,660	107.1710	1,071,710	1,000,000	977,178		1,556			3.300	3.540	MS	11,000	33,000	07/06/2017	09/01/2033
54438C-MS-8	LOS ANGELES CALIF CMNTY COLLEGE DI				1.B FE	20,000,000	135.3010	27,060,200	20,000,000	20,000,000					7.530	7.530	FA	627,500	1,506,000	03/19/2009	08/01/2029
54438C-PC-0	CA LA COMM COLLEGE DISTRICT GO				1.B FE	2,763,978	149.8210	3,146,241	2,100,000	2,666,293		(31,365)			6.680	4.040	FA	58,450	140,280	09/25/2018	08/01/2036
54438C-YT-3	CA LACCD GO 2020			1	1.B FE	4,000,000	100.3740	4,014,960	4,000,000	4,000,000					2.825	2.820	FA	47,083	81,925	10/30/2020	08/01/2039
544445-GX-1	LOS ANGELES CALIF DEPT ARPTS R			2	1.D FE	551,080	123.1930	615,965	500,000	547,132		(1,321)			5.000	4.320	MN	3,194	25,000	11/14/2018	05/15/2043
544495-VX-9	LOSPWR 5.516 07/01/2027			1	1.D FE	5,255,000	119.2160	6,264,801	5,255,000	5,255,000					5.516	5.510	JJ	144,933	289,866	08/18/2010	07/01/2027
544646-XS-6	LOSSCD 1.54 9/15/2025				1.E FE	45,000,000	113.3470	51,006,150	45,000,000	45,000,000					1.540	1.540	MJSD	30,800	693,000	10/01/2009	09/15/2025
544646-XT-4	LOSSCD 1.54 9/15/2025				1.E FE	1,600,000	100.9160	2,018,320	2,000,000	1,812,032		45,831			1.540	4.290	MJSD	1,369	30,800	12/14/2016	09/15/2025
544646-ZR-6	LOSSCD 6.758 7/1/2034				1.E FE	4,101,266	139.3820	4,181,460	3,000,000	3,888,927		(69,550)			6.758	3.380	JJ	101,370	202,740	09/11/2019	07/01/2034
54651T-BN-4	LOUISIANA ST TRANSN AUTH			2	1.E FE	285,000	100.7390	287,106	285,000	285,000					3.080	3.080	FA	3,316	4,804	01/07/2021	08/15/2043
546589-QW-5	LOUISVILLE & JEFFERSON CNTY KY MET				1.D FE	5,041,520	142.2060	5,688,240	4,000,000	4,872,936		(32,135)			5.980	4.220	MN	30,564	239,200	03/10/2016	05/15/2040
547252-KX-3	LOVSCD 0 6/15/2024	@			1.C FE	3,000,000	105.5870	3,167,610	3,000,000	3,000,000							N/A			07/23/2009	06/15/2024
549220-3P-4	TX LUBBOCK ISD 2019			2	1.A FE	5,000,000	103.6850	5,184,250	5,000,000	5,000,000					3.077	3.070	FA	58,121	153,850	10/30/2019	02/15/2039
549220-3Q-2	TX LUBBOCK ISD 2019			2	1.A FE	2,000,000	103.2680	2,065,360	2,000,000	2,000,000					3.177	3.170	FA	29,652	63,540	10/30/2019	02/15/2043
564538-CS-3	CA MANTECA USD 2006	@			2.B FE	3,593,700	84.9150	4,623,622	5,445,000	4,168,048		114,628				2.800	N/A			08/29/2016	08/01/2031
564538-CU-8	CA MANTECA USD 2006	@			2.B FE	3,328,938	80.7810	4,390,447	5,435,000	3,884,017		111,043				2.920	N/A			08/29/2016	08/01/2033
564538-CX-2	CA MANTECA USD 2006	@			2.B FE	2,905,088	74.3290	3,980,318	5,355,000	3,420,735		103,527				3.090	N/A			08/29/2016	08/01/2036

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
56453R-BL-7	CA MANTECA REDEV 2020B			1	1.C FE	4,947,858	101.5240	5,279,248	5,200,000	4,960,581		7,310			3.207	3.510	AO	41,691	166,764	03/23/2020	10/01/2042
56678P-AL-1	AZ HONOR HEALTH 2018A			2	1.F FE	392,704	124.3600	435,260	350,000	380,948		(4,056)			5.000	3.500	MS	5,833	17,500	12/06/2018	09/01/2033
56678P-AM-9	AZ HONOR HEALTH 2018A			2	1.F FE	558,400	124.1700	620,850	500,000	542,356		(5,538)			5.000	3.560	MS	8,333	25,000	12/06/2018	09/01/2034
56678P-AN-7	AZ HONOR HEALTH 2018A			2	1.F FE	277,903	124.0220	310,055	250,000	270,252		(2,642)			5.000	3.620	MS	4,167	12,500	12/06/2018	09/01/2035
56678P-AR-8	AZ HONOR HEALTH 2018A			2	1.F FE	896,949	116.5810	1,049,229	900,000	897,234		113			4.125	4.150	MS	12,375	37,125	12/06/2018	09/01/2038
56781R-JA-6	CA MARIN CCD 2016B			2	1.A FE	2,073,340	117.2260	2,344,520	2,000,000	2,048,983		(8,669)			4.000	3.470	FA	33,333	80,000	01/25/2019	08/01/2039
56781R-JX-6	CA MARIN CCD 2016B-1				1.A FE	4,000,000	111.5630	4,462,520	4,000,000	4,000,000					4.032	4.030	FA	67,200	161,280	01/25/2019	08/01/2038
56781R-LH-8	CA MARIN CCD 2021B			2	1.A FE	2,000,000	100.8830	2,017,660	2,000,000	2,000,000					2.640	2.640	FA	15,693		08/25/2021	08/01/2039
56781R-LK-1	CA MARIN CCD 2021B			2	1.A FE	2,000,000	100.8730	2,017,460	2,000,000	2,000,000					2.699	2.690	FA	16,044		08/25/2021	08/01/2041
569203-NS-7	OR SALEM-KEIZER SD 24J 2020A	@		1,3	1.B FE	1,689,160	65.0920	1,790,030	2,750,000	1,754,885		44,584				2.590	N/A			06/25/2020	06/15/2039
57419R-5K-7	MD HOUSING COMM DEV SER 2019A			2	1.C FE	1,000,000	104.8220	1,048,220	1,000,000	1,000,000					3.375	3.370	MS	11,250	33,750	03/08/2019	09/01/2034
57419R-7W-9	MD MARYLAND COMM DEV HSG AUTH 2019			2	1.C FE	3,000,000	107.5420	3,226,260	3,000,000	3,000,000					3.200	3.200	MS	32,000	96,000	05/23/2019	09/01/2039
574218-4K-6	MD UNIV OF MD MED SYS 2017E				1.F FE	2,650,000	122.2400	3,239,360	2,650,000	2,650,000					4.165	4.160	JJ	55,186	110,373	12/13/2017	07/01/2048
575579-LK-1	MA BAY TRANS AUTHORITY SALES TAX				1.C FE	2,658,731	133.9960	3,055,109	2,280,000	2,485,363		(19,934)			5.250	3.990	JJ	59,850	119,700	08/02/2011	07/01/2030
575579-ZN-0	MA MBTA 2016	@		2	1.C FE	1,039,590	91.0060	1,365,090	1,500,000	1,216,413		38,592				3.250	N/A			02/14/2017	07/01/2028
575579-ZQ-3	MASSACHUSETTS BAY TRANSN AUTH	@		1,2	1.C FE	1,416,240	85.4300	1,708,600	2,000,000	1,619,249		39,735				2.500	N/A			08/05/2016	07/01/2030
575579-ZR-1	MA MASS BAY TRANSPORT AUTH 2016A	@		1,2	1.C FE	5,398,228	82.6250	6,527,375	7,900,000	6,198,167		156,278				2.570	N/A			07/20/2016	07/01/2031
575579-ZS-9	MA MASS BAY TRANSPORT AUTH 2016A	@		1,2	1.C FE	8,327,088	80.1070	10,093,482	12,600,000	9,586,625		246,327				2.620	N/A			07/20/2016	07/01/2032
575579-ZT-7	MA MASS BAY TRANSPORT AUTH 2016A	@		1,2	1.C FE	319,275	77.5570	387,785	500,000	368,550		9,647				2.670	N/A			07/20/2016	07/01/2033
57582P-UE-8	MAS 5.456 12/1/2039				1.B FE	7,438,500	136.4690	8,188,140	6,000,000	7,197,547		(45,477)			5.456	3.890	JJ	163,680	327,360	03/04/2016	12/01/2039
57586N-3B-5	MASSACHUSETTS MFA 2018C			2	1.C FE	1,700,000	102.8100	1,747,770	1,700,000	1,700,000					4.612	4.610	JD	6,534	79,226	10/30/2018	12/01/2038
57586N-5H-0	MA MASS HOUSING FIN AGCY 2019A			2	1.C FE	2,300,000	106.0690	2,439,587	2,300,000	2,300,000					3.050	3.050	JD	5,846	70,150	06/13/2019	12/01/2039
57586N-MW-8	MA STATE HOUSING FIN AGENCY 2012C			1,2	1.C FE	150,000	100.5920	150,888	150,000	150,000					4.029	4.020	JD	504	6,181	09/14/2012	12/01/2027
57586N-YT-2	MA HFA MULTI-FAM 2015B			1,2	1.C FE	575,000	103.8790	597,304	575,000	575,000					4.314	4.310	JD	2,067	26,184	03/18/2015	12/01/2035
57587A-RE-0	MA HOUSING FINANCE AGCY 2016C			1,2	1.C FE	1,235,000	104.3570	1,288,809	1,235,000	1,235,000					4.750	4.750	JD	4,889	58,663	03/16/2016	12/01/2045
575896-WR-2	MA MASS PORT AUTH 2021C			2	1.C FE	2,000,000	99.5470	1,990,940	2,000,000	2,000,000					2.719	2.710	JJ	27,190	20,241	02/04/2021	07/01/2042
575898-CT-6	MASTRN 6.352 7/1/2037				1.G FE	2,000,000	126.8320	2,536,640	2,000,000	2,000,000					6.352	6.350	JJ	63,520	127,040	06/09/2011	07/01/2037
575898-DN-8	MASS PORT AUTH BOSFUEL PROJECT				1.E FE	1,215,360	124.3500	1,243,500	1,000,000	1,169,945		(20,359)			5.000	2.500	JJ	25,000	50,000	09/19/2019	07/01/2037
575898-DP-3	MASS PORT AUTH BOSFUEL PROJECT				1.E FE	1,211,500	124.1630	1,241,630	1,000,000	1,166,967		(19,968)			5.000	2.540	JJ	25,000	50,000	09/19/2019	07/01/2038
575898-DQ-1	MASS PORT AUTH BOSFUEL PROJECT				1.E FE	1,207,650	123.9550	1,239,550	1,000,000	1,163,994		(19,578)			5.000	2.580	JJ	25,000	50,000	09/19/2019	07/01/2039
575898-DU-2	MASS PORT AUTH BOSFUEL PROJECT			1,2	1.E FE	2,090,000	101.4460	2,120,221	2,090,000	2,090,000					3.660	3.660	JJ	38,247	76,494	09/19/2019	07/01/2049
584556-GW-8	MS UNIV MS MED 2020B			1	1.C FE	11,000,000	100.1260	11,013,860	11,000,000	11,000,000					2.917	2.910	JD	26,739	320,870	10/01/2020	06/01/2041
586054-AD-0	NY MSKCC 2020			1	1.D FE	4,000,000	102.4290	4,097,160	4,000,000	4,000,000					2.955	2.950	JJ	59,100	123,125	06/09/2020	01/01/2050
59164G-EZ-1	CO METRO WASTEWATER 2019B			2	1.B FE	6,185,000	105.4210	6,520,289	6,185,000	6,185,000					3.013	3.010	AO	46,589	186,354	11/15/2019	04/01/2036
59164G-FA-5	CO METRO WASTEWATER 2019B			2	1.B FE	12,756,875	104.9810	13,385,078	12,750,000	12,755,537		(671)			3.158	3.150	AO	100,661	402,645	01/07/2020	04/01/2041
591745-8C-1	MET ATLANTA GA RAPID TRANSIT A			2	1.C FE	1,000,000	100.3950	1,003,950	1,000,000	1,000,000					2.981	2.980	JJ	1,242		12/10/2021	07/01/2045
592112-TL-0	TN MET NASHVILLE COUNTY GO 2018			2	1.C FE	6,159,840	118.4950	7,109,700	6,000,000	6,113,189		(15,159)			4.000	3.670	JJ	120,000	240,000	10/16/2018	07/01/2034
592112-TM-8	TN MET NASHVILLE COUNTY GO 2018			2	1.C FE	2,043,460	118.4780	2,369,560	2,000,000	2,030,790		(4,114)			4.000	3.730	JJ	40,000	80,000	10/16/2018	07/01/2035
592112-TN-6	TN MET NASHVILLE COUNTY GO 2018			2	1.C FE	1,017,650	118.3560	1,183,560	1,000,000	1,012,507		(1,668)			4.000	3.780	JJ	20,000	40,000	10/16/2018	07/01/2036
592112-TP-1	TN MET NASHVILLE COUNTY GO 2018			2	1.C FE	4,566,015	118.2220	5,319,990	4,500,000	4,546,828		(6,237)			4.000	3.810	JJ	90,000	180,000	11/02/2018	07/01/2037
592112-TQ-9	TN MET NASHVILLE COUNTY GO 2018			2	1.C FE	7,083,860	118.0610	8,264,270	7,000,000	7,059,410		(7,902)			4.000	3.850	JJ	140,000	280,000	10/16/2018	07/01/2038

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
592481-LU-7	METRO ST. LOUIS SEWER DIST			2	1.B FE	9,055,000	106.4900	9,642,670	9,055,000	9,055,000					3.159	3.150	MN	47,675	286,047	11/20/2019	05/01/2038
59333H-BH-8	MIAMI-DADE CNTY FLA PROFESSIONAL S	@			1.E FE	6,108,200	49.2950	13,802,600	28,000,000	8,983,461		464,626				5.380	N/A			09/23/2014	10/01/2045
59333H-CA-2	MIAMI-DADE CNTY FLA PROFESSIONAL S	@			1.E FE	10,341,000	52.0980	23,444,100	45,000,000	15,109,418		768,533				5.280	N/A			09/23/2014	10/01/2044
59333M-B3-8	MIAEDU 6.485 6/15/2027			1	1.E FE	7,000,000	123.5100	8,645,700	7,000,000	7,000,000					6.485	6.480	JD	20,176	453,950	06/11/2010	06/15/2027
59333M-H6-5	FL MIAMI-DAD SCHOOLS COP 2013A			1,2	1.E FE	1,106,070	106.1930	1,061,930	1,000,000	1,067,788		(5,149)			5.000	4.180	MN	8,333	50,000	03/21/2013	05/01/2032
59333M-XE-0	MIAEDU 0 12/15/2026	@			1.E FE	23,575,360	107.2090	34,306,880	32,000,000	29,266,777		522,570				1.800	N/A			11/30/2009	12/15/2026
59333N-NJ-8	MIAMI-DADE CNTY FLA	@			1.E FE	3,610,800	63.6260	25,450,400	40,000,000	9,737,883		745,065				8.120	N/A			07/02/2009	10/01/2039
59333N-NK-5	MIAMI-DADE CNTY FLA	@			1.E FE	4,225,959	61.5450	11,745,863	19,085,000	6,510,159		343,923				5.010	N/A			01/29/2016	10/01/2040
59333N-NL-3	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	990,510	59.3930	1,781,790	3,000,000	1,233,733		54,276				4.550	N/A			02/09/2017	10/01/2041
59333N-NP-4	MIAMI-DADE CNTY FLA SPL OBLIG	@			1.E FE	1,406,500	53.7280	3,358,000	6,250,000	2,014,118		97,800				5.040	N/A			10/08/2014	10/01/2044
59333N-NQ-2	FL MIAMI-DADE CNTY SPL OBLIG	@			1.E FE	15,327,774	51.8880	32,637,552	62,900,000	20,790,637		944,386				4.680	N/A			01/29/2016	10/01/2045
59333P-2Q-0	FL MIAMI DADE AIRPORT 2017B			2	1.F FE	4,500,000	106.1780	4,778,010	4,500,000	4,500,000					3.554	3.550	AO	39,983	159,930	08/11/2017	10/01/2032
59333P-2R-8	FL MIAMI DADE AIRPORT 2017B			2	1.F FE	1,302,063	106.5750	1,332,188	1,250,000	1,289,577		(6,192)			3.732	3.120	AO	11,663	46,650	12/09/2019	10/01/2037
59333P-6M-5	MIAMI-DADE CNTY FLA AVIATION R			1	1.F FE	135,000	102.8310	138,822	135,000	135,000					3.270	3.270	AO	1,104	3,483	12/03/2020	10/01/2041
59333P-V7-0	FL MIAMI DADE AIRPORT 2016B			1,2	1.F FE	6,675,000	106.1110	7,082,909	6,675,000	6,675,000					3.656	3.650	AO	61,010	244,038	08/04/2016	10/01/2034
59333P-W3-8	FL MIAMI DADE AIRPORT 2016B			1,2	1.F FE	1,500,000	105.3290	1,579,935	1,500,000	1,500,000					3.406	3.400	AO	12,773	51,090	08/04/2016	10/01/2032
59335K-CX-3	FL MIAMI SEAPORT SNR 2021 A3			2	1.F FE	6,000,000	97.3630	5,841,780	6,000,000	6,000,000					2.562	2.560	AO	45,262		08/19/2021	10/01/2035
59335K-CY-1	FL MIAMI SEAPORT SNR 2021 A3			2	1.F FE	6,000,000	97.2290	5,833,740	6,000,000	6,000,000					2.662	2.660	AO	47,029		08/19/2021	10/01/2036
59335K-CZ-8	FL MIAMI SEAPORT SNR 2021 A3			2	1.F FE	4,000,000	96.9540	3,878,160	4,000,000	4,000,000					2.712	2.710	AO	31,941		08/19/2021	10/01/2037
59335K-DA-2	FL MIAMI SEAPORT SNR 2021 A3			2	1.F FE	3,000,000	96.8110	2,904,330	3,000,000	3,000,000					2.762	2.760	AO	24,398		08/19/2021	10/01/2038
59447P-D8-1	MI DETROIT WATER SR LIEN 2014D2 AG			1,2	1.E FE	3,802,610	111.5880	3,905,580	3,500,000	3,588,240		(32,961)			5.000	3.930	JJ	87,500	175,000	08/28/2014	07/01/2027
59447T-J2-0	MICHIGAN FIN AUTH REV	@			2.C FE	1,080,390	31.0490	1,397,205	4,500,000	1,148,921		64,372				5.910	N/A			01/08/2021	06/01/2045
594654-EU-5	MI MICHIGAN STATE HOUSING DEV AUTH			2	1.C FE	4,581,428	107.4760	4,761,187	4,430,000	4,568,454		(5,691)			3.650	3.410	JD	13,475	161,695	08/27/2019	12/01/2039
594654-EX-9	MI MICHIGAN STATE HOUSING DEV AUTH			2	1.C FE	1,106,330	105.9030	1,127,867	1,065,000	1,103,770		(1,083)			4.000	3.750	JD	3,550	48,629	08/26/2019	12/01/2044
59465M-6K-6	MI MICHIGAN STATE HSG DEV 2019A			2	1.C FE	1,000,000	106.3740	1,063,740	1,000,000	1,000,000					3.000	3.000	AO	7,500	30,000	07/11/2019	10/01/2039
59465M-6L-4	MI MICHIGAN STATE HSG DEV 2019A			2	1.C FE	1,000,000	106.4110	1,064,110	1,000,000	1,000,000					3.250	3.250	AO	8,125	32,500	07/11/2019	10/01/2044
59465M-6M-2	MI MICHIGAN STATE HSG DEV 2019A			2	1.C FE	3,254,875	105.9710	3,444,058	3,250,000	3,253,691		(481)			3.350	3.330	AO	27,219	108,875	07/16/2019	10/01/2049
59465M-W9-2	MI STATE HOUSING DEV AUTH 2016B			1,2	1.C FE	825,000	105.0520	866,679	825,000	825,000					3.736	3.730	AO	7,706	30,822	08/12/2016	10/01/2033
594698-SJ-2	MICHIGAN ST STRATEGIC FUND			2	1.D FE	210,000	100.7520	211,579	210,000	210,000					3.225	3.220	MS	3,255		06/23/2021	09/01/2047
597502-CB-7	TX MIDLAND CNTY HOSP DIST 2021A			2	1.D FE	3,000,000	100.7740	3,023,220	3,000,000	3,000,000					2.873	2.870	MN	25,139		08/20/2021	05/15/2041
60012P-FR-0	CA MILLBRAE SCH DIST 2019			2	1.B FE	1,000,000	104.1810	1,041,810	1,000,000	1,000,000					3.229	3.220	JJ	16,145	32,290	11/01/2019	07/01/2042
60416S-W3-0	MN MINNESOTA HFA 2019G				1.B FE	295,000	100.8200	297,419	295,000	295,000					3.164	3.160	JJ	4,667	10,852	08/21/2019	01/01/2040
60535Q-SN-1	MISSISSIPPI ST HOME CORP			2	1.A FE	6,000,000	108.5600	6,513,600	6,000,000	6,000,000					3.375	3.370	JD	16,875	202,500	02/22/2019	12/01/2034
60535Q-TW-0	MS HOME CORP HOUSING REV			2	1.A FE	2,490,000	104.6760	2,606,432	2,490,000	2,490,000					2.875	2.870	JD	5,966	71,588	09/10/2019	12/01/2043
60637B-VB-3	MO - MISSOURI HOUSING DEV COMMUNIT			2	1.B FE	570,000	105.9230	603,761	570,000	570,000					3.000	3.000	MN	2,850	17,790	06/27/2019	11/01/2039
60637B-VC-1	MO - MISSOURI HOUSING DEV COMMUNIT			2	1.B FE	1,485,000	106.1700	1,576,625	1,485,000	1,485,000					3.200	3.200	MN	7,920	49,545	06/27/2019	11/01/2044
60637B-VD-9	MO - MISSOURI HOUSING DEV COMMUNIT			2	1.B FE	1,579,257	106.3640	1,664,597	1,565,000	1,578,678		(146)			3.350	3.300	MN	8,738	54,677	07/02/2019	11/01/2049
60637B-WJ-5	MO MISSOURI HOUSING DEV COMM 2019C			2	1.B FE	875,000	103.8370	908,574	875,000	875,000					3.000	3.000	MN	4,375	26,825	10/10/2019	11/01/2044
60637B-WL-0	MO MISSOURI HOUSING DEV COMM 2019C			2	1.B FE	1,970,000	104.0190	2,049,174	1,970,000	1,970,000					3.000	3.000	MN	9,850	61,315	10/10/2019	11/01/2049
611594-GB-2	CA MONROVIA USD 2001B	@			1.E FE	1,548,400	85.4820	2,137,050	2,500,000	1,832,060		58,472				3.270	N/A			10/19/2016	08/01/2031

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
61212L-TM-1	MONTANA ST BRD OF RGTS HGR EDU			2	1.D FE	978,240	98.9700	989,700	1,000,000	978,388		148			2.797	2.940	MN	5,594		09/28/2021	11/15/2043
625506-HW-3	MUL O 6/1/2028	@			1.A FE	5,195,698	88.8310	16,709,111	18,810,000	12,427,242		777,384			6.560	N/A				06/25/2008	06/01/2028
625506-HX-1	MUL O 6/1/2029	@			1.A FE	5,407,439	86.7690	18,156,413	20,925,000	12,950,516		811,287			6.570	N/A				06/25/2008	06/01/2029
625506-HY-9	MUL O 6/1/2030	@			1.A FE	4,387,218	84.5000	15,336,750	18,150,000	10,520,828		660,029			6.580	N/A				06/25/2008	06/01/2030
626905-PZ-0	CA MURRIETA VALLEY USD 2021			2	1.C FE	3,000,000	99.5530	2,986,590	3,000,000	3,000,000					2.934	2.930	MS	29,340	8,069	07/15/2021	09/01/2044
62750P-AA-4	TX HOUSTON MUS FINE ARTS			2	1.B FE	7,000,000	103.1500	7,220,500	7,000,000	7,000,000					2.853	2.850	FA	47,709		09/28/2021	08/01/2051
62952E-AE-7	NY NYU HOSP CENTER 2017A			2	1.G FE	4,056,800	116.5630	4,662,520	4,000,000	4,051,010		(1,329)			4.368	4.270	JJ	87,360	174,720	05/23/2017	07/01/2047
62954R-AA-4	NY NYU LANGONE HOSP 2020B			1	1.G FE	8,000,000	102.9150	8,233,200	8,000,000	8,000,000					3.380	3.380	JJ	135,200	270,400	01/28/2020	07/01/2055
630361-4J-9	NAPA VALLEY CALIF UNI SCH DIST				1.E FE	3,427,700	153.2180	3,830,450	2,500,000	3,262,194		(26,021)			6.507	4.160	FA	67,781	162,675	10/09/2014	08/01/2043
63609W-AQ-5	NATIONAL FIN AUTH NH HOSP FACS			2	1.C FE	750,000	102.2310	766,733	750,000	750,000					3.172	3.170	MN	4,692		10/07/2021	05/01/2041
63609W-AR-3	NATIONAL FIN AUTH NH HOSP FACS			2	1.C FE	1,250,000	102.2950	1,278,688	1,250,000	1,250,000					3.272	3.270	MN	8,066		10/07/2021	05/01/2051
63968M-UR-8	NE INV FIN AUTH SFM 2019D				1.B FE	365,000	104.2510	380,516	365,000	365,000					2.600	2.600	MS	3,163	9,490	10/03/2019	09/01/2034
63968M-UT-4	NE INV FIN AUTH SFM 2019D				1.B FE	635,000	102.3800	650,113	635,000	635,000					3.050	3.050	MS	6,456	25,515	10/03/2019	09/01/2042
641279-NS-9	NV ST HSG DIV 2019B			2	1.B FE	460,000	102.3850	470,971	460,000	460,000					3.000	3.000	AO	3,450	14,445	07/10/2019	10/01/2039
641279-NT-7	NV ST HSG DIV 2019B			2	1.B FE	1,210,000	102.5520	1,240,879	1,210,000	1,210,000					3.250	3.250	AO	9,831	41,227	07/10/2019	10/01/2044
641279-NV-2	NV ST HSG DIV 2019B			2	1.B FE	1,020,000	102.7220	1,047,764	1,020,000	1,020,000					3.350	3.350	AO	8,543	35,773	07/10/2019	10/01/2049
64469D-VP-3	NH HFA SINGLE FAM MTGE 2014A			1,2	1.B FE	1,030,000	103.4290	1,065,319	1,030,000	1,030,000					4.220	4.220	JJ	21,733	45,662	07/11/2014	07/01/2029
64577B-4K-7	NJ MONTCLAIR PROP LLC STD HSG			2	1.F FE	1,579,298	119.9250	1,678,950	1,400,000	1,509,906		(18,187)			5.000	3.400	JD	5,833	70,000	12/21/2017	06/01/2037
64577B-4L-5	NJ MONTCLAIR PROP LLC STD HSG			2	1.F FE	2,245,860	119.6730	2,393,460	2,000,000	2,150,868		(24,918)			5.000	3.460	JD	8,333	100,000	12/21/2017	06/01/2042
646066-7K-0	NJ COLLEGE OF NEW JERSEY 2020D			1	1.F FE	10,000,000	105.6590	10,565,900	10,000,000	10,000,000					3.513	3.510	JJ	175,650	344,469	06/19/2020	07/01/2042
646108-G9-5	NEW JERSEY ST HSG & MTGE FIN A			2	1.D FE	2,000,000	104.8490	2,096,980	2,000,000	2,000,000					3.300	3.300	MN	11,000	66,000	12/04/2019	11/01/2034
646108-H2-9	NEW JERSEY ST HSG & MTGE FIN A			2	1.D FE	4,645,000	105.4650	4,898,849	4,645,000	4,645,000					3.600	3.600	MN	27,870	167,220	12/04/2019	11/01/2039
646136-ES-6	NEW JERSEY ST TRANSN TR FD AUTH	@			1.F FE	17,754,720	88.1480	24,857,736	28,200,000	21,414,424		728,255				3.490	N/A			07/25/2016	12/15/2029
646136-EV-9	NJ TTF 2006C	@			1.F FE	12,854,530	81.6660	24,908,130	30,500,000	18,061,490		843,453				4.840	N/A			11/18/2014	12/15/2032
646136-EW-7	NEW JERSEY ST TRANSN TR FD AUTH	@			1.F FE	17,816,656	79.5850	26,899,730	33,800,000	21,753,791		787,231				3.720	N/A			07/25/2016	12/15/2033
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV			1	1.F FE	1,659,849	161.1520	1,640,527	1,018,000	1,607,464		(23,973)			7.414	3.160	JJ	37,737	75,475	10/04/2019	01/01/2040
646139-X8-3	NJSTRN 7.102 1/1/2041				1.F FE	13,181,500	157.0690	17,277,590	11,000,000	12,785,112		(74,416)			7.102	5.460	JJ	390,610	781,220	02/08/2016	01/01/2041
646140-EA-7	NJ TURNPIKE			2	1.F FE	1,491,970	97.9320	1,468,980	1,500,000	1,491,971		1			2.782	2.820	JJ	20,865	11,360	12/28/2021	01/01/2040
647201-FW-7	NM NEW MEXICO MTGE FIN AGCY 2019C				1.A FE	855,000	107.7950	921,647	855,000	855,000					3.600	3.600	JJ	15,390	31,479	04/11/2019	07/01/2044
647201-HA-3	NM NEW MEXICO MFA 2019D			2	1.A FE	1,325,000	105.4380	1,397,054	1,325,000	1,325,000					3.250	3.250	JJ	21,531	43,929	07/10/2019	07/01/2044
647201-HB-1	NM NEW MEXICO MFA 2019D			2	1.A FE	2,220,000	105.5160	2,342,455	2,220,000	2,220,000					3.350	3.350	JJ	37,185	75,848	07/10/2019	07/01/2049
64971M-4P-4	NYCGEN 5.508 8/1/2037				1.A FE	2,700,151	131.5750	2,842,020	2,160,000	2,566,352		(24,775)			5.508	3.640	FA	49,572	118,973	02/08/2016	08/01/2037
64971P-KQ-7	NY YANKEE STADIUM 2020B				1.F FE	1,000,000	101.2610	1,012,610	1,000,000	1,000,000					2.781	2.780	MS	9,270	25,106	09/24/2020	03/01/2035
64971Q-5X-7	NY TFA PIT 2013 I			1,2	1.A FE	3,616,243	106.1520	3,449,940	3,250,000	3,307,358		(41,280)			5.000	3.630	MN	27,083	162,500	06/13/2013	05/01/2031
64971Q-7N-7	NY TFA PIT 2014 A-2			1,2	1.A FE	4,906,300	104.8310	5,241,550	5,000,000	4,949,587		6,207			4.200	4.370	MN	35,000	210,000	11/27/2013	11/01/2028
64972E-D6-3	NY NYC HDC 2021J MF SUST			2	1.C FE	15,000,000	100.6600	15,099,000	15,000,000	15,000,000					2.878	2.870	MN	77,946		10/14/2021	11/01/2041
64972E-FE-4	NY NYC HDC 2019			2	1.C FE	1,650,000	106.7970	1,762,151	1,650,000	1,650,000					3.550	3.550	MN	9,763	58,575	04/05/2019	11/01/2044
64972E-GM-5	NY HSG DEV CORP 2019F			2	1.C FE	2,000,000	106.5690	2,131,380	2,000,000	2,000,000					3.720	3.720	MN	12,400	74,400	06/13/2019	11/01/2039
64972E-HJ-1	NY NYC HDC 2019			2	1.C FE	11,500,000	104.3020	11,994,730	11,500,000	11,500,000					3.000	3.000	MN	57,500	345,000	06/13/2019	11/01/2039
64972G-SK-1	NEW YORK CITY NY MUNI WTR FIN AUTH			1	1.B FE	2,183,500	114.9390	2,528,658	2,200,000	2,184,150		311			4.000	4.040	JD	3,911	88,000	03/23/2020	06/15/2049
64986H-AB-2	NYSHSG 2.618 07/01/41				1.A FE	12,000,000	99.1490	11,897,880	12,000,000	12,000,000					2.618	2.610	MON	27,053		12/10/2021	07/01/2041
64987D-WS-9	NEW YORK ST HSG FIN AGY			2	1.C FE	440,000	108.5610	477,668	440,000	440,000					3.700	3.700	MN	2,713	16,280	03/13/2019	11/01/2044
64987D-XM-1	NEW YORK ST HSG FIN AGY			2	1.C FE	560,000	108.4990	607,594	560,000	560,000					3.700	3.700	MN	3,453	20,720	03/13/2019	11/01/2044
64987J-MN-8	NY STATE HFA 2021G SUS			2	1.C FE	3,755,000	101.3010	3,803,853	3,755,000	3,755,000					2.400	2.400	MN	22,780		09/22/2021	11/01/2041

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
64987J-NR-8	NY STATE HFA 2021H SOC			2	1.C FE	3,245,000	101.7030	3,300,262	3,245,000	3,245,000					2.400	2.400	MN	19,686		09/22/2021	11/01/2041
64988Y-AC-1	NY STATE MORTGAGE AGCY SER 217			2	1.B FE	6,062,060	108.7780	6,526,680	6,000,000	6,058,827		(1,632)			3.800	3.730	AO	57,000	228,000	12/13/2019	04/01/2045
64988Y-CA-3	NY STATE OF NY MTGE AGCY 220			2	1.B FE	4,000,000	101.6210	4,064,840	4,000,000	4,000,000					2.600	2.600	AO	26,000	104,000	09/12/2019	10/01/2039
64988Y-CB-1	NY STATE OF NY MTGE AGCY 220			2	1.B FE	11,000,000	102.3670	11,260,370	11,000,000	11,000,000					2.850	2.850	AO	78,375	313,500	09/12/2019	10/01/2044
64988Y-CC-9	NY STATE OF NY MTGE AGCY 220			2	1.B FE	13,200,000	102.4570	13,524,324	13,200,000	13,200,000					2.950	2.950	AO	97,350	389,400	09/12/2019	10/01/2049
64988Y-CT-2	NY NEW YORK MTGE AGCY 222			2	1.B FE	370,000	101.0290	373,807	370,000	370,000					3.000	3.000	AO	2,775	12,151	09/12/2019	10/01/2033
64989K-GQ-3	NY POWER AUTHORITY 2007C				1.C FE	19,166,125	129.1890	18,687,189	14,465,000	18,930,600		(209,652)			5.905	3.370	MN	109,142	854,158	10/29/2020	11/15/2037
64989K-LD-6	NY STATE POWER AUTHORITY 2020A			1	1.C FE	8,687,200	118.1790	9,454,320	8,000,000	8,658,916		(17,455)			4.000	3.480	MN	40,889	320,000	04/30/2020	11/15/2045
649902-2E-2	NY DORM-TXB-H-GEN PUR	@			1.B FE	5,331,624	120.2940	5,509,465	4,580,000	5,033,009		(53,017)				3.730	N/A	71,325	242,236	10/20/2015	03/15/2033
649902-T3-7	NY DASNY PIT 2010D				1.B FE	8,992,008	134.5400	9,283,260	6,900,000	8,520,277		(90,498)			5.600	3.440	MS	113,773	386,400	05/25/2016	03/15/2040
649902-ZQ-9	NEW YORK ST DORM AUTH ST PERS INCO				1.C FE	8,288,315	129.1970	8,333,207	6,450,000	7,737,119		(105,539)			5.628	3.290	MS	106,885	363,006	06/22/2016	03/15/2039
649902-ZR-7	NYSHGR 0 9/15/2025	@			1.B FE	8,638,000	106.9180	10,691,800	10,000,000	9,664,590		88,572				0.920	N/A			10/08/2009	09/15/2025
649907-UA-8	NY DASNY SUNY DORMS 2013A			1,2	1.E FE	1,330,650	107.1100	1,338,875	1,250,000	1,264,545		(9,206)			5.000	4.190	JJ	31,250	62,500	08/22/2013	07/01/2026
64990C-ZW-4	NY NEW YORK UNIV 2017B			2	1.D FE	4,000,000	108.6510	4,346,040	4,000,000	4,000,000					3.998	3.990	JJ	79,960	159,920	05/17/2017	07/01/2039
64990F-PV-0	NEW YORK ST DORM AUTH ST PERS			1	1.C FE	16,860,940	116.1080	19,738,360	17,000,000	16,867,634		3,508			4.000	4.050	FA	256,889	680,000	03/20/2020	02/15/2047
64990F-RB-2	NEW YORK ST DORM AUTH REVS ST			1	1.C FE	17,000,000	106.3070	18,072,190	17,000,000	17,000,000					3.110	3.110	FA	199,731	528,700	12/19/2019	02/15/2039
64990G-A6-9	NY NEW YORK UNIV 2020B			1	1.D FE	43,865,000	98.3700	43,150,001	43,865,000	43,865,000					2.694	2.690	JJ	590,862	1,181,723	02/26/2020	07/01/2040
64990G-A7-7	NY NEW YORK UNIV 2020B			1	1.D FE	16,790,000	98.1010	16,471,158	16,790,000	16,790,000					2.774	2.770	JJ	232,877	465,755	02/26/2020	07/01/2043
64990G-JY-9	NY DORM AUTH NYU 2018B-1			1,2	1.D FE	3,003,231	111.4560	3,343,680	3,000,000	3,002,898		(104)			4.294	4.280	JJ	64,410	128,820	02/13/2019	07/01/2044
64990G-WW-8	NEW YORK ST DORM AUTH REV			1	1.E FE	12,007,910	103.3940	12,407,280	12,000,000	12,007,163		(358)			3.142	3.130	JJ	188,520	377,040	11/22/2019	07/01/2043
650035-6A-1	NEW YORK ST URBAN DEV CORP REV			2	1.B FE	3,950,150	107.2450	4,289,800	4,000,000	3,962,770		3,367			3.420	3.530	MS	40,280	136,800	01/09/2018	03/15/2031
650035-TD-0	NYSDEV 5.77 3/15/2039				1.B FE	3,216,495	123.2810	3,192,978	2,590,000	3,109,216		(20,380)			5.770	4.130	MS	44,003	149,443	03/11/2016	03/15/2039
650035-VB-1	NEW YORK ST URBAN DEV CORP REV				1.B FE	1,255,760	130.6970	1,306,970	1,000,000	1,188,615		(15,950)			5.838	3.530	MS	17,190	58,380	07/06/2017	03/15/2040
652113-WN-7	NEWPORT-MESA CALIF UNI SCH DIST	@			1.B FE	982,133	76.9500	1,635,188	2,125,000	1,190,955		46,359				4.010	N/A			02/17/2017	08/01/2036
652113-XC-0	CA NEWPORT MESA USD 2017	@		2	1.B FE	1,448,865	57.7840	1,906,872	3,300,000	1,698,318		60,335				3.650	N/A			08/01/2017	08/01/2039
652113-XD-8	CA NEWPORT MESA USD 2017	@		2	1.B FE	1,258,830	55.2340	1,657,020	3,000,000	1,477,469		52,907				3.680	N/A			08/01/2017	08/01/2040
652113-XG-1	CA NEWPORT MESA USD 2017	@		2	1.B FE	1,374,968	48.3840	1,838,592	3,800,000	1,620,899		62,596				3.970	N/A			02/08/2018	08/01/2043
652113-XH-9	CA NEWPORT MESA USD 2017	@		2	1.B FE	1,576,434	46.3550	2,109,153	4,550,000	1,868,965		71,058				3.910	N/A			08/01/2017	08/01/2044
652643-BS-5	NWTSCD 7.26 3/1/2024				1.B FE	3,000,000	106.0150	3,180,450	3,000,000	3,000,000					1.060	1.060	MS	10,600	31,800	09/03/2009	03/01/2024
654812-JH-0	NIXSCD 7.25 3/15/2024				1.B FE	4,187,066	105.8570	4,432,302	4,187,066	4,187,066					0.860	0.860	MS	12,003	36,009	08/21/2009	03/15/2024
658909-VA-1	ND NORTH DAKOTA HOUSING 2019C			2	1.B FE	2,315,000	106.6160	2,468,160	2,315,000	2,315,000					3.350	3.350	JJ	38,776	81,329	05/22/2019	07/01/2042
660043-DQ-0	NJ N HUDSON SEWER AUTH			2	1.F FE	1,000,000	107.4310	1,074,310	1,000,000	1,000,000					3.258	3.250	JD	2,715	32,580	11/12/2019	06/01/2032
660043-DR-8	NJ N HUDSON SEWER AUTH			2	1.F FE	2,700,000	107.4880	2,902,176	2,700,000	2,700,000					3.378	3.370	JD	7,601	91,206	11/12/2019	06/01/2034
66285W-A9-7	N TX TOLLWAY AUTH REVENUE			1	1.E FE	1,000,000	101.8000	1,018,000	1,000,000	1,000,000					3.029	3.020	JJ	15,145	20,446	10/02/2020	01/01/2040
66285W-BU-9	NORTH TEX TWY AUTH REV	@			1.E FE	2,463,825	91.0380	3,186,330	3,500,000	2,778,655		90,121				3.320	N/A			05/01/2018	01/01/2029
66285W-BW-5	TX NORTH TEXAS TOLLWAY AUTH 2008D	@			1.E FE	12,704,843	86.5750	16,453,579	19,005,000	14,754,347		409,248				2.830	N/A			08/29/2016	01/01/2031
66285W-BY-1	NORTH TEX TWY AUTH REV	@			1.E FE	27,930,500	82.4820	41,241,000	50,000,000	33,659,399		1,189,392				3.630	N/A			10/19/2016	01/01/2033
66285W-BZ-8	NORTH TEX TWY AUTH REV	@			1.E FE	2,099,996	80.4580	3,161,999	3,930,000	2,537,173		90,853				3.680	N/A			10/19/2016	01/01/2034
66285W-CA-2	NORTH TEX TWY AUTH REV	@			1.E FE	9,719,450	78.3190	14,880,610	19,000,000	11,766,782		425,809				3.720	N/A			10/19/2016	01/01/2035
66285W-CB-0	NORTH TEX TWY AUTH REV	@			1.E FE	20,345,790	76.0550	31,562,825	41,500,000	24,669,138		899,713				3.750	N/A			10/19/2016	01/01/2036
66285W-CC-8	NRTTRN 0 1/1/2037	@			1.E FE	1,785,483	73.9250	7,429,463	10,050,000	3,963,473		238,385				6.300	N/A			02/18/2009	01/01/2037
66285W-CD-6	NORTH TEX TWY AUTH REV	@			1.E FE	13,516,465	71.8410	21,602,589	30,070,000	16,438,827		608,882				3.810	N/A			10/19/2016	01/01/2038
66285W-E5-1	TX NTTA 2021A			2	1.E FE	6,988,668	102.3750	7,166,250	7,000,000	6,988,858		190			3.011	3.020	JJ	105,385	21,077	05/11/2021	01/01/2043
663903-JP-8	NORTHEAST OHIO REGIONAL SEWER DIST			1	1.B FE	4,013,470	104.9230	4,196,920	4,000,000	4,011,120		(1,238)			3.100	3.050	MN	15,844	124,000	02/05/2020	11/15/2039
663903-JQ-6	NORTHEAST OHIO REGIONAL SEWER DIST			1	1.B FE	14,713,881	104.2160	15,059,212	14,450,000	14,672,697		(22,703)			3.200	2.970	MN	59,084	430,400	12/16/2021	11/15/2044
663903-KJ-0	OH NE REG SEWER 2021			2	1.B FE	9,000,000	100.3770	9,033,930	9,000,000	9,000,000					2.769	2.760	MN	31,844	73,378	07/16/2021	11/15/2046
664754-5M-6	NORTHERN ARIZONA UNIV				1.E FE	4,490,000	110.9290	4,980,712	4,490,000	4,490,000					3.362	3.360	JD	12,579	150,954	12/19/2019	06/01/2039
664754-6W-3	NORTHERN ARIZ UNIV REVS				1.F FE	1,854,780	105.8100	2,116,200	2,000,000	1,865,680		6,182			3.087	3.640	FA	25,725	61,740	03/12/2020	08/01/2039
664754-6X-1	NORTHERN ARIZ UNIV REVS				1.F FE	915,120	106.1510	1,061,510	1,000,000	919,609		2,549			3.207	3.770	FA	13,363	32,070	03/12/2020	08/01/2043

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
668103-AC-8	IL NW MEMORIAL HLTH 2021			2	1.C FE	2,652,680	95.8470	1,389,893	2,750,000	2,653,223		543			2.633	2.640	JJ	318,575		12/16/2021	07/15/2051
668444-AA-0	NORTHWESTERN UNIVERSITY			1	1.B FE	3,576,270	124.8220	3,744,660	3,000,000	3,540,119		(16,868)			4.198	3.070	JD	10,495	125,940	10/22/2019	12/01/2047
668444-AP-7	IL NORTHWESTERN UNIV			2	1.B FE	3,500,000	108.1260	3,784,410	3,500,000	3,500,000					3.812	3.810	JD	11,118	133,420	10/04/2017	12/01/2050
671205-X4-9	CA OAK GROVE SD 2008A			2	1.D FE	361,041	63.9390	482,739	755,000	396,901		12,208				3.140	FA			12/12/2018	08/01/2042
671205-X9-8	CA OAK GROVE SD 2008A			2	1.D FE	1,307,139	65.4600	1,757,601	2,685,000	1,460,950		52,646				3.700	FA			12/12/2018	08/01/2038
672319-CF-5	CA CITY OF OAKLAND PENSION OB				1.C FE	28,192,390	111.1240	31,114,720	28,000,000	28,086,202		(19,795)			4.676	4.580	JD	58,190	1,309,280	02/03/2016	12/15/2025
672325-G2-7	CA OAKLAND USD 2017D			2	1.G FE	3,505,000	108.6150	3,806,956	3,505,000	3,505,000					3.905	3.900	FA	57,029	136,870	05/12/2017	08/01/2033
672325-G3-5	CA OAKLAND USD 2017D			2	1.G FE	3,000,000	108.5530	3,256,590	3,000,000	3,000,000					3.955	3.950	FA	49,438	118,650	05/12/2017	08/01/2034
672325-TT-4	OAKSCD 8/1/2024				1.G FE	13,000,000	109.9470	14,293,110	13,000,000	13,000,000					2.820	2.820	FA	152,750	366,600	07/31/2009	08/01/2024
673588-ER-6	MI OAKLAND UNIV 2013A			1,2	1.E FE	1,300,000	102.8990	1,337,687	1,300,000	1,300,000					3.770	3.770	MN	6,262	49,010	05/23/2013	05/15/2026
677561-KV-3	OH CLEVELAND CLINIC 2019B			2	1.C FE	2,118,160	116.0390	2,320,780	2,000,000	2,089,308		(11,177)			4.000	3.280	JJ	40,000	80,000	04/17/2019	01/01/2042
677561-KW-1	OH CLEVELAND CLINIC 2019B			2	1.C FE	4,750,605	115.8660	5,213,970	4,500,000	4,689,495		(23,678)			4.000	3.320	JJ	90,000	180,000	04/17/2019	01/01/2043
677561-KX-9	OH CLEVELAND CLINIC 2019B			2	1.C FE	5,524,628	115.2520	6,050,730	5,250,000	5,507,538		(6,581)			4.000	3.690	JJ	105,000	210,000	04/17/2019	01/01/2046
677561-LN-0	OH CLEVELAND CLINIC 2019			1	1.C FE	6,101,575	106.5770	6,506,526	6,105,000	6,101,835		152			3.276	3.280	JJ	100,000	200,000	11/07/2019	01/01/2042
67756Q-ZT-7	OH OHIO HOUSING FIN AGCY 2019B			2	1.A FE	625,000	106.1080	663,175	625,000	625,000					3.000	3.000	MS	6,250	19,626	06/26/2019	09/01/2039
67756Q-ZU-4	OH OHIO HOUSING FIN AGCY 2019B			2	1.A FE	940,000	106.4660	1,000,780	940,000	940,000					3.250	3.250	MS	10,183	31,975	06/26/2019	09/01/2044
67760H-NH-0	OH STATE OF OHIO TURNPIKE 2020			1	1.C FE	13,126,060	103.6000	13,468,000	13,000,000	13,105,351		(11,575)			3.196	3.070	FA	156,959	415,480	03/06/2020	02/15/2048
677704-F4-5	OH OHIO UNIV 2020			1	1.E FE	1,000,000	98.0830	980,830	1,000,000	1,000,000					2.400	2.400	JD	2,000	24,000	02/26/2020	12/01/2034
677704-F5-2	OH OHIO UNIV 2020			1	1.E FE	1,000,000	97.6590	976,590	1,000,000	1,000,000					2.450	2.450	JD	2,042	24,500	02/26/2020	12/01/2035
677765-HM-4	CA OHLONE CCD 2021			2	1.B FE	1,000,000	101.6080	1,016,080	1,000,000	1,000,000					2.826	2.820	FA	11,775	6,202	04/20/2021	08/01/2041
677765-HN-2	CA OHLONE CCD 2021			2	1.B FE	2,600,000	101.2450	2,632,370	2,600,000	2,600,000					2.936	2.930	FA	31,807	16,752	04/20/2021	08/01/2044
67777J-AK-4	OH OHIOHEALTH CORP 2020			1	1.B FE	7,000,000	105.3960	7,377,720	7,000,000	7,000,000					3.042	3.040	MN	27,209	212,940	05/21/2020	11/15/2050
678535-3W-3	OK OKLAHOMA CITY AIR AMT			2	1.F FE	1,098,520	122.1220	1,221,220	1,000,000	1,082,017		(5,485)			5.000	4.090	JJ	25,000	50,000	11/07/2018	07/01/2033
678535-4C-6	OK OKLAHOMA CITY AIR AMT			2	1.F FE	1,071,790	121.0700	1,210,700	1,000,000	1,066,364		(1,798)			5.000	4.510	JJ	25,000	50,000	11/07/2018	07/01/2043
678535-4X-0	OK OKLAHOMA CITY AIRPORT 2020			1	1.F FE	1,500,000	103.1670	1,547,505	1,500,000	1,500,000					3.380	3.380	JJ	25,350	50,700	01/15/2020	07/01/2040
67884X-CQ-8	OK OU MEDICINE OLB GROUP 2018C				1.F FE	700,000	116.2570	813,799	700,000	700,000					4.650	4.650	FA	12,297	32,550	03/07/2018	08/15/2030
67886M-RY-7	OKLAHOMA ST HSG FIN AGY SF MTG			2	1.A FE	1,155,000	103.7160	1,197,920	1,155,000	1,155,000					3.000	3.000	MS	11,550	37,172	07/23/2019	09/01/2039
686053-CT-4	ORSEDU 5.68 6/28				1.C FE	1,825,000	118.0380	2,360,760	2,000,000	1,931,469		11,725			5.680	6.510	JD	316	113,600	01/23/2009	06/30/2028
686053-HD-4	OREGON SCH BRDS ASSN				1.C FE	4,544,356	113.1250	5,527,745	4,886,405	4,775,900		27,355			5.617	6.360	JD	762	274,469	01/21/2009	06/30/2028
68607D-UG-8	OREGON ST DEPT OF TRANSPRTN HI			2	1.B FE	13,985,240	104.6540	14,651,560	14,000,000	13,986,607		664			3.168	3.170	MN	56,672	443,520	11/07/2019	11/15/2038
691879-EY-2	OXNWTR 7.0 06/40				1.F FE	3,000,000	154.5910	4,637,730	3,000,000	3,000,000					7.000	7.000	JD	17,500	210,000	01/29/2010	06/01/2040
692020-VZ-0	CA OXNARD SD 2006B	@			1.C FE	2,409,000	83.6360	3,052,714	3,650,000	2,793,869		76,850				2.800	N/A			08/30/2016	08/01/2031
692020-WA-4	CA OXNARD SD 2006B	@			1.C FE	2,409,825	81.5440	3,094,595	3,795,000	2,804,861		78,992				2.870	N/A			08/30/2016	08/01/2032
692039-SU-5	CA OXNARD UNION HSD 2021			2	1.C FE	250,000	102.4340	256,085	250,000	250,000					3.077	3.070	FA	812		10/22/2021	08/01/2039
692039-SV-3	CA OXNARD UNION HSD 2021			2	1.C FE	1,000,000	102.1210	1,021,210	1,000,000	1,000,000					3.170	3.170	FA	3,346		10/22/2021	08/01/2043
696624-BA-2	CA PALM DESERT RDA 2017B			2	1.C FE	1,475,640	108.8400	1,632,600	1,500,000	1,485,673		2,199			3.500	3.680	AO	13,125	52,500	01/19/2017	10/01/2027
696624-BD-6	CA PALM DESERT RDA			2	1.C FE	1,463,055	109.5590	1,643,385	1,500,000	1,474,085		2,432			3.750	3.980	AO	14,063	56,250	01/19/2017	10/01/2030
697511-FP-3	PALOMAR COMMUNITY COLLEGE DISTRICT			1	1.C FE	4,000,000	100.2870	4,011,480	4,000,000	4,000,000					2.900	2.900	FA	48,333	89,036	10/16/2020	08/01/2044
70870E-BL-2	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	431,813	79.6270	975,431	1,225,000	686,860		38,612				5.870	N/A			12/18/2013	01/01/2032
70870E-BM-0	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	422,791	77.4380	995,078	1,285,000	675,658		38,353				5.930	N/A			12/18/2013	01/01/2033
70870E-BN-8	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	415,646	75.2850	1,020,112	1,355,000	667,347		38,247				5.990	N/A			12/18/2013	01/01/2034
70870E-BP-3	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	391,341	72.9740	999,744	1,370,000	631,266		36,526				6.050	N/A			12/18/2013	01/01/2035
70870E-BQ-1	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	384,746	70.8730	1,024,115	1,445,000	623,049		36,335				6.100	N/A			12/18/2013	01/01/2036

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
70870E-BR-9	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	345,876	68.7460	959,007	1,395,000	562,295		33,050				6.150	N/A			12/18/2013	01/01/2037
70870E-BS-7	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	331,011	66.6960	957,088	1,435,000	540,222		31,998				6.200	N/A			12/18/2013	01/01/2038
70870E-BT-5	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	336,592	64.6360	1,014,785	1,570,000	551,471		32,916				6.250	N/A			12/18/2013	01/01/2039
70870E-BU-2	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	301,576	62.4190	945,648	1,515,000	496,030		29,834				6.300	N/A			12/18/2013	01/01/2040
70870E-BX-6	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	213,306	56.3300	752,006	1,335,000	354,130		21,686				6.420	N/A			12/18/2013	01/01/2043
70870E-BY-4	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	195,631	54.3670	725,799	1,335,000	326,815		20,251				6.500	N/A			12/18/2013	01/01/2044
70870E-BZ-1	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	485,540	52.2580	1,902,191	3,640,000	817,456		51,396				6.600	N/A			12/18/2013	01/01/2045
70870E-CA-5	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	441,132	50.4900	1,837,836	3,640,000	748,477		47,737				6.700	N/A			12/18/2013	01/01/2046
70870E-CB-3	PA HARRISBURG PKG JNR CNTY 2013B	@		1,2	1.C FE	623,328	20.0660	1,514,983	7,550,000	1,103,678		75,869				7.250	N/A			12/18/2013	01/01/2049
70870E-CX-5	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	432,655	71.5520	1,248,582	1,745,000	703,372		41,342				6.150	N/A			12/18/2013	01/01/2037
70870E-CZ-0	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	622,830	67.4060	1,634,596	2,425,000	925,100		50,491				5.580	N/A			04/26/2017	01/01/2039
70870E-DB-2	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	319,535	63.2510	1,097,405	1,735,000	528,027		32,047				6.360	N/A			12/18/2013	01/01/2041
70870E-DC-0	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	614,466	61.2280	1,631,726	2,665,000	880,057		46,706				5.390	N/A			04/26/2017	01/01/2042
70870E-DD-8	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	263,637	59.3240	978,846	1,650,000	437,689		26,802				6.420	N/A			12/18/2013	01/01/2043
70870E-DE-6	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	246,920	57.3980	967,156	1,685,000	412,497		25,560				6.500	N/A			12/18/2013	01/01/2044
70870E-DF-3	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	445,523	55.4330	1,851,462	3,340,000	750,083		47,160				6.600	N/A			12/18/2013	01/01/2045
70870E-DG-1	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	404,775	53.6940	1,793,380	3,340,000	686,789		43,803				6.700	N/A			12/18/2013	01/01/2046
70870E-DJ-5	PA HARRISBURG PKG JNR CNTY 2013B	@			1.C FE	400,036	48.9090	1,780,288	3,640,000	684,027		44,245				6.800	N/A			12/18/2013	01/01/2047
70870E-DQ-9	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	396,179	39.3200	2,363,132	6,010,000	688,030		45,748				7.000	N/A			12/18/2013	07/01/2053
70870E-DU-0	PA HARRISBURG PKG JNR CNTY/A 2013C	@			1.C FE	487,733	77.9200	1,238,928	1,590,000	783,086		44,881				5.990	N/A			12/18/2013	01/01/2034
70879Q-DV-2	PENNSYLVANIA ST HSG FIN AGY SF			2	1.B FE	8,000,000	105.6700	8,453,600	8,000,000	8,000,000					3.350	3.350	AO	67,000	268,000	05/23/2019	10/01/2045
709224-KW-8	PENNSYLVANIA ST TPK COMMN TPK			2	1.E FE	1,780,272	115.8490	1,853,584	1,600,000	1,686,514		(20,266)			5.000	3.510	JD	6,667	80,000	01/12/2017	12/01/2040
709224-ZD-4	PA TURNPIKE COMMISSION 2017A-1			2	1.E FE	6,890,380	121.4680	7,288,080	6,000,000	6,555,124		(83,766)			5.000	3.260	JD	25,000	300,000	10/20/2017	12/01/2047
709235-Q3-2	PENNSYLVANIA ST UNIV				1.C FE	1,065,530	99.1030	991,030	1,000,000	1,062,247		(1,832)			2.888	2.540	MS	9,627	28,880	03/05/2020	09/01/2050
71883R-SG-9	PHOENIX AZ CIVIC IMPT CORP WTR			2	1.C FE	1,000,000	101.1820	1,011,820	1,000,000	1,000,000					2.974	2.970	JJ	14,870	1,817	05/19/2021	07/01/2044
720653-QG-2	WA PIERCE CNTY SEWER 2020B			1	1.C FE	1,000,000	101.6550	1,016,550	1,000,000	1,000,000					2.870	2.870	FA	11,958	22,243	10/09/2020	08/01/2042
725894-DN-6	CA PLACENTIA YORBA LINDA USD	@			1.D FE	3,378,335	90.1590	4,494,426	4,985,000	3,956,618		118,730				3.070	N/A			10/19/2016	08/01/2029
725894-KB-4	CA PLACENTIA YORBA LINDA 2008D	@			1.D FE	882,892	72.6290	1,379,951	1,900,000	1,009,494		37,772				3.850	N/A			06/22/2018	08/01/2038
725894-KD-0	CA PLACENTIA YORBA LINDA 2008D	@			1.D FE	1,592,888	68.8840	2,583,150	3,750,000	1,826,049		69,358				3.910	N/A			06/19/2018	08/01/2040
725894-KF-5	CA PLACENTIA YORBA LINDA USD	@			1.D FE	2,622,370	64.9440	4,221,360	6,500,000	3,171,369		108,576				3.510	N/A			03/06/2018	08/01/2042
726008-CW-3	CA PLACER UNION HSD	@			1.C FE	5,808,000	85.4820	7,522,416	8,800,000	6,735,904		185,283				2.800	N/A			08/30/2016	08/01/2031
73209M-AM-9	CA POMONA REDEV AGCY 2018			2	1.C FE	2,000,000	110.7610	2,215,220	2,000,000	2,000,000					4.130	4.130	FA	34,417	82,600	09/27/2018	02/01/2030

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
73209M-AN-7	CA POMONA REDEV AGCY 2018			2	1.C FE	1,305,000	110.5200	1,442,286	1,305,000	1,305,000					4.180	4.180	FA	22,729	54,549	09/27/2018	02/01/2031
73209M-AP-2	CA POMONA REDEV AGCY 2018			2	1.C FE	1,435,000	110.2900	1,582,662	1,435,000	1,435,000					4.230	4.230	FA	25,292	60,701	09/27/2018	02/01/2032
73209M-AQ-0	CA POMONA REDEV AGCY 2018			2	1.C FE	1,000,000	110.0600	1,100,600	1,000,000	1,000,000					4.280	4.280	FA	17,833	42,800	11/16/2018	02/01/2033
73209M-AR-8	CA POMONA REDEV AGCY 2018			2	1.C FE	1,400,000	110.0060	1,540,084	1,400,000	1,400,000					4.506	4.500	FA	26,285	63,084	09/27/2018	02/01/2041
73358W-AJ-3	PORT AUTH N Y & N J				1.E FE	1,998,773	129.8230	2,064,186	1,590,000	1,880,773		(31,533)			6.040	3.380	JD	8,003	96,036	01/24/2018	12/01/2029
73358W-CX-0	PORT AUTH N Y & N J				1.E FE	1,834,255	140.1670	2,172,589	1,550,000	1,782,671		(9,527)			5.647	4.350	MN	14,588	87,529	12/16/2015	11/01/2040
73358W-RQ-9	NY PORT AUTHORITY NY/NJ SER 182			1,2	1.E FE	5,234,878	109.4740	5,183,594	4,735,000	4,889,218		(55,633)			5.310	3.970	FA	104,762	251,429	01/08/2015	08/01/2046
73358X-CN-0	PORT AUTH N Y & N J			2	1.E FE	815,000	99.4020	810,126	815,000	815,000					3.175	3.170	JJ	11,932	11,501	01/22/2021	07/15/2060
73358X-DP-4	PORT AUTH OF NEW YORK & NEW JE			2	1.E FE	11,000,000	99.6240	10,958,640	11,000,000	11,000,000					3.139	3.130	FA	1,918		12/16/2021	02/15/2051
735389-ZC-5	WA PORT SEATTLE INTERMED 2017B			2	1.E FE	2,000,000	108.4100	2,168,200	2,000,000	2,000,000					3.471	3.470	MN	11,570	69,420	07/26/2017	05/01/2031
738850-QY-5	POWAY CALIF UNI SCH DIST	@			1.D FE	1,612,133	81.9010	2,252,278	2,750,000	1,920,170		58,629				3.120	N/A			05/06/2016	08/01/2033
738850-RB-4	POWAY CALIF UNI SCH DIST	@			1.D FE	857,475	75.9560	3,418,020	4,500,000	1,709,033		109,774				6.750	N/A			07/29/2011	08/01/2036
738850-RC-2	POWAY CALIF UNI SCH DIST	@			1.D FE	1,124,075	73.8540	4,667,573	6,320,000	2,242,663		144,255				6.760	N/A			07/29/2011	08/01/2037
738850-RE-8	POWAY CALIF UNI SCH DIST	@			1.D FE	533,562	69.6950	2,400,993	3,445,000	1,066,646		68,802				6.780	N/A			07/29/2011	08/01/2039
738850-RG-3	POWAY CALIF UNI SCH DIST	@			1.D FE	1,048,650	65.4590	1,963,770	3,000,000	1,291,573		54,403				4.350	N/A			02/23/2017	08/01/2041
738850-RH-1	POWAY CALIF UNI SCH DIST	@			1.D FE	455,938	51.2470	640,588	1,250,000	555,451		19,751				3.650	N/A			07/13/2016	08/01/2046
743820-AB-8	PROV ST JOSEPH HLTH OBL			2	1.D FE	14,000,000	96.9100	13,567,400	14,000,000	14,000,000					2.700	2.700	AO	94,500		09/14/2021	10/01/2051
74514L-D2-0	PUERTO RICO COMWLTH			1,2	1.F FE	2,656,058	100.7210	2,779,900	2,760,000	2,682,909		4,255			5.000	5.300	JJ	69,000	138,000	08/19/2014	07/01/2035
74514L-WN-3	PR GO 2011A AGM			1,2	1.F FE	2,500,000	100.5970	2,514,925	2,500,000	2,500,000					5.250	5.250	JJ	65,625	131,250	09/10/2015	07/01/2024
745181-C8-8	PRCTRN 5.25 7/1/2036				1.F FE	3,470,100	107.9240	3,237,720	3,000,000	3,388,735		(20,306)			5.250	4.030	JJ	78,750	157,500	09/15/2017	07/01/2036
745190-UR-7	PR HWY & TRANS				1.G FE	4,627,560	109.0100	4,360,400	4,000,000	4,548,887		(19,709)			5.250	4.160	JJ	105,000	210,000	09/18/2017	07/01/2041
74733Q-AB-7	GWINNETT CNTY GA SCH D 1.18 01FEB25				1.A FE	4,806,286	99.6150	8,965,350	9,000,000	7,888,794		373,660			1.180	6.300	FA	44,250	106,130	11/17/2010	02/01/2025
751100-MQ-8	RALEIGH NC COMB ENTERPRISE SYS			1,2	1.A FE	2,000,000	106.8270	2,136,540	2,000,000	2,000,000					3.241	3.240	MS	21,607	64,820	11/07/2019	03/01/2043
752123-JH-3	RANCHO CUCAMONGA CALIF REDEV AGY T				2.B FE	1,338,188	121.5380	1,421,995	1,170,000	1,300,097		(13,157)			6.262	4.040	MS	24,422	73,265	08/22/2018	09/01/2031
752147-FJ-2	CA RANCHO SANTIAGO CCD GO 2002C	@			1.C FE	7,707,666	92.0180	10,701,693	11,630,000	9,216,129		316,050				3.520	N/A			11/14/2016	09/01/2028
752147-FL-7	CA RANCHO SANTIAGO CCD GO 2002C	@			1.C FE	9,641,100	87.8180	13,611,790	15,500,000	11,378,270		398,629				3.590	N/A			09/24/2018	09/01/2030
758344-BB-0	RDSSCD 1.29 3/15/2024				1.B FE	1,567,644	106.2670	1,665,888	1,567,644	1,567,644					1.290	1.290	MS	6,741	20,223	09/17/2009	03/15/2024
759136-VN-1	CO RTD SALES TAX 2021A			2	1.C FE	1,000,000	95.0000	950,000	1,000,000	1,000,000					2.387	2.380	MN	15,250	15,250	02/19/2021	11/01/2037
76221R-A9-4	RI HOUSING MTGE FINANCE AGCY 2019			2	1.B FE	3,375,608	106.3740	3,590,123	3,375,000	3,375,555		(23)			3.000	2.990	AO	25,313	101,250	09/18/2019	10/01/2039
76221T-DF-3	RI HOUSING AND MORTGAGE FIN CORP			1,2	1.B FE	154,860	102.5460	148,692	145,000	147,625		(1,437)			4.236	3.160	AO	1,536	6,142	08/04/2016	10/01/2029
76221T-PC-7	RHODE ISLAND HSG & MTG FIN COR			2	1.C FE	135,000	101.8980	137,562	135,000	135,000					3.032	3.030	AO	1,023	2,774	01/14/2021	10/01/2040
76221U-GP-5	RI RHODE ISLAND INFRASTRUCTURE BK			2	1.A FE	1,065,000	105.1740	1,120,103	1,065,000	1,065,000					3.239	3.230	AO	8,624	34,495	12/05/2019	10/01/2044
762494-RS-3	RIALTO USD 2019	@		3	1.D FE	712,980	56.2170	843,255	1,500,000	763,172		24,648				3.310	N/A			11/07/2019	08/01/2042
762494-RT-1	RIALTO USD 2019	@		3	1.D FE	913,540	53.9990	1,079,980	2,000,000	978,449		31,880				3.340	N/A			11/07/2019	08/01/2043
762494-RU-8	RIALTO USD 2019	@		3	1.D FE	1,322,430	52.0550	1,561,650	3,000,000	1,416,682		46,294				3.350	N/A			11/07/2019	08/01/2044
763495-FG-8	RCHEDU 5.55 7/15/2022			1,2	1.B FE	2,000,000	100.3640	2,007,280	2,000,000	2,000,000					5.550	5.550	JJ	51,183	111,000	11/17/2010	07/15/2022
767781-CD-7	RITSCD 1.25 3/1/2025				1.B FE	4,000,000	104.9880	4,199,520	4,000,000	4,000,000					1.250	1.250	MS	16,667	50,000	10/02/2009	03/01/2025
76886P-FR-9	CA RIVERSIDE CCD 2015E	@		1,2	1.C FE	1,233,210	69.2980	1,905,695	2,750,000	1,673,234		76,734				4.750	N/A			06/05/2015	08/01/2032
76886P-FW-8	CA RIVERSIDE CCD 2015E	@		1,2	1.C FE	3,907,868	53.2180	6,175,949	11,605,000	5,383,594		258,908				4.980	N/A			06/05/2015	08/01/2037
76886P-FX-6	CA RIVERSIDE CCD 2015E	@		1,2	1.C FE	1,947,915	50.4590	2,775,245	5,500,000	2,486,082		98,054				3.990	N/A			07/12/2016	08/01/2038
76904R-BW-6	RIVERSIDE CA REDEV AGY SUCCESS			2	1.C FE	4,785,156	105.5520	5,119,272	4,850,000	4,794,035		2,887			4.000	4.100	MS	64,667	194,000	08/31/2018	09/01/2037
76913A-LL-5	CA RIVERSIDE CNTY REDEV 2017AT			2	1.C FE	1,370,558	108.3940	1,517,516	1,400,000	1,375,695		1,377			3.875	4.040	AO	13,563	54,250	12/13/2017	10/01/2037
76913D-GK-7	RIVERSIDE CNTY CALIF INFRASTRU			2	1.D FE	55,000	100.7520	55,414	55,000	55,000					3.265	3.260	MN	359		09/29/2021	11/01/2045

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
777849-SY-7	CA ROSEVILLE JT UHSD 2018	@		2	1.D FE	1,102,183	64.9200	1,421,748	2,190,000	1,250,178		50,547			4.170		N/A			11/30/2018	08/01/2035
777849-SZ-4	CA ROSEVILLE JT UHSD 2018	@		2	1.D FE	411,751	61.9120	532,443	860,000	467,737		19,131			4.220		N/A			11/30/2018	08/01/2036
777849-TD-2	CA ROSEVILLE JT UHSD 2018	@		2	1.D FE	1,514,896	51.0500	1,970,530	3,860,000	1,728,601		73,132			4.360		N/A			11/30/2018	08/01/2040
779631-EJ-5	ROWSCD 0 8/1/2034	@			1.D FE	1,342,456	74.1830	5,044,444	6,800,000	3,170,704		216,013			7.180		N/A			10/14/2009	08/01/2034
785870-RR-9	CA SACRAMENTO CITY USD 2007	@			2.A FE	6,251,240	82.1200	8,097,032	9,860,000	7,286,057		206,929			2.900		N/A			08/29/2016	07/01/2032
787642-W8-6	STSSCD 1.25 3/1/25				1.B FE	4,000,000	105.9180	4,236,720	4,000,000	4,000,000					1.250		MS	16,667	50,000	10/02/2009	03/01/2025
791460-FS-2	STLSCD 1.00 3/1/2024				1.D FE	3,000,000	105.1950	3,155,850	3,000,000	3,000,000					1.000		MS	10,000	30,000	09/09/2009	03/01/2024
792895-TN-4	STPSCD 1.585 12/15/25				1.C FE	6,115,000	115.9470	7,090,159	6,115,000	6,115,000					1.585		FA	40,384	96,923	12/16/2009	12/15/2025
79560T-EF-5	SALT LAKE CITY UTAH SALES TAX REV			2	1.B FE	3,000,000	104.0640	3,121,920	3,000,000	3,000,000					3.102		A0	23,265	93,060	11/20/2019	04/01/2038
79625G-DG-5	SAN ANTONIO TEX ELECTRIC & GAS			1	1.D FE	13,019,310	100.6820	13,088,660	13,000,000	13,017,424		(1,680)			2.905		2.880	FA	160,259	279,041	11/16/2020	02/01/2048
796711-C3-1	CA SAN BERNARDINO CITY USD 2012A			2	1.E FE	572,844	114.3640	657,593	575,000	573,050		60			4.000		4.020	FA	9,583	23,000	11/15/2018	08/01/2042
796711-J3-4	CA SAN BERN CITY USD 2020B			1	1.E FE	1,000,000	101.7290	1,017,290	1,000,000	1,000,000					2.722		2.720	FA	11,342	23,213	09/11/2020	08/01/2037
796711-VC-0	CA SAN BERNARDINO CITY USD 2012A			1,2	1.E FE	801,372	107.4630	886,570	825,000	809,070		1,102			5.000		5.240	FA	17,188	41,250	08/21/2013	08/01/2032
796720-GB-0	CA SAN BERNARDINO CCD	@			1.C FE	444,420	92.1650	875,568	950,000	692,963		32,425					4.850	N/A			09/19/2012	08/01/2028
796720-GG-9	SAN BERNARDINO CALIF CMNTY COLLEGE	@			1.C FE	7,101,840	52.7460	11,076,660	21,000,000	8,975,969		367,318					4.220	N/A			01/23/2018	08/01/2044
796720-GJ-3	SBDHGR 7.43 8/1/2039			1	1.C FE	3,000,000	169.8580	5,095,740	3,000,000	3,000,000					7.430		7.430	FA	92,875	222,900	06/10/2009	08/01/2039
796720-GZ-7	CA SAN BERNARDINO CCD	@			1.C FE	2,388,360	81.9950	3,279,800	4,000,000	2,816,976		83,993					3.050	N/A			07/13/2016	08/01/2033
796720-MS-6	SAN BERNARDINO COMMUNITY COLLEGE D			2	1.C FE	1,250,000	106.6810	1,333,513	1,250,000	1,250,000					3.070		3.070	FA	15,990	38,375	11/21/2019	08/01/2034
796720-MT-4	SAN BERNARDINO COMMUNITY COLLEGE D			2	1.C FE	2,300,000	105.8890	2,435,447	2,300,000	2,300,000					3.271		3.270	FA	31,347	75,233	11/21/2019	08/01/2039
796720-PP-9	CA SAN BERNARDINO CCD 2021			2	1.B FE	2,000,000	100.0900	2,001,800	2,000,000	2,000,000					2.786		2.780	FA	22,598		07/16/2021	08/01/2045
796720-PQ-7	CA SAN BERNARDINO CCD 2021			2	1.B FE	6,000,000	100.3150	6,018,900	6,000,000	6,000,000					2.856		2.850	FA	69,496		07/16/2021	08/01/2049
797272-JX-0	SAN DIEGO CA CMNTY CLG DIST	@			1.A FE	432,566	77.8440	611,075	785,000	506,294		14,999					3.030	N/A			10/04/2016	08/01/2036
797272-JZ-5	SAN DIEGO CA CMNTY CLG DIST	@			1.A FE	2,048,920	74.0740	2,962,960	4,000,000	2,405,569		72,644					3.090	N/A			10/04/2016	08/01/2038
797272-QY-0	CA SAN DIEGO CCD 2019			2	1.A FE	14,019,440	103.7640	14,526,960	14,000,000	14,015,518		(1,780)			3.336		3.310	FA	194,600	467,040	09/19/2019	08/01/2043
797272-RG-8	CA SAN DIEGO CCD 2019			2	1.B FE	15,000,000	104.0160	15,602,400	15,000,000	15,000,000					3.316		3.310	FA	207,250	497,400	09/18/2019	08/01/2041
79730W-BQ-2	CA SAN DIEGO REDEV 2017B			2	1.C FE	2,936,940	108.6390	3,259,170	3,000,000	2,963,197		5,755			3.375		3.610	MS	33,750	101,250	01/20/2017	09/01/2027
79730W-BX-7	CA SAN DIEGO REDEV 2017B			2	1.C FE	5,917,156	110.3880	6,844,056	6,200,000	5,959,006		9,306			4.000		4.320	MS	82,667	248,000	01/20/2017	09/01/2040
797355-3Z-5	CA SAN DIEGO USD GO 2008-I	@		1,2	1.A FE	3,371,830	67.2980	4,710,860	7,000,000	4,271,904		165,480					3.990	N/A			12/03/2015	07/01/2034
797355-4A-9	CA SAN DIEGO USD GO 2008-I	@		1,2	1.A FE	1,862,400	64.3080	2,572,320	4,000,000	2,343,873		88,366					3.880	N/A			01/04/2016	07/01/2035
797355-4D-3	CA SAN DIEGO USD GO 2008-I	@		1,2	1.A FE	1,665,823	55.9440	2,324,473	4,155,000	2,124,537		84,635					4.100	N/A			01/04/2016	07/01/2038
797355-4E-1	CA SAN DIEGO USD GO 2008-I	@		1,2	1.A FE	149,212	53.4800	187,180	350,000	170,141		6,707					4.060	N/A			09/24/2018	07/01/2039
797355-5X-8	SAN DIEGO CA UNIF SCH DIST			1	1.C FE	5,029,200	114.9390	5,838,901	5,080,000	5,031,526		1,194			4.000		4.060	JJ	101,600	203,200	03/20/2020	07/01/2047
797355-6N-9	CA SAN DIEGO USD 2017K-2	@		2	1.C FE	1,528,825	81.1170	1,987,367	2,450,000	1,760,360		60,200					3.510	N/A			11/29/2017	07/01/2031
797355-B2-9	SDGSCD 0 3/15/2023	@			1.D FE	15,000,000	105.6400	15,846,000	15,000,000	15,000,000							N/A			04/22/2009	03/15/2023
797355-L7-7	SDGSCD 5.26 07/01/27				1.D FE	2,122,740	114.6250	2,579,063	2,250,000	2,194,466		8,354			5.260		5.790	JJ	59,175	118,350	08/06/2010	07/01/2027
797355-M5-0	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	768,465	78.3330	1,174,995	1,500,000	910,775		33,045					3.730	N/A			05/23/2017	07/01/2035
797355-M6-8	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	125,008	76.1850	190,463	250,000	141,985		5,433					3.940	N/A			09/24/2018	07/01/2036
797355-M9-2	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	5,200,405	70.1780	8,702,072	12,400,000	6,414,751		236,799					3.790	N/A			09/24/2018	07/01/2039
797355-N2-6	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	1,279,565	68.2460	2,388,610	3,500,000	1,685,172		65,280					3.990	N/A			01/07/2015	07/01/2040
797355-N4-2	SAN DIEGO CALIF UNI SCH DIST	@			1.D FE	3,846,952	64.2710	7,185,498	11,180,000	4,950,024		192,871					4.010	N/A			01/21/2016	07/01/2042
797355-N9-1	CA SAN DIEGO USD 2008C	@			1.D FE	3,553,773	56.9930	5,930,122	10,405,000	4,278,741		152,359					3.650	N/A			09/24/2018	07/01/2046
797356-AW-2	CA SAN DIEGO USD 2020			1	1.A FE	5,000,000	101.9990	5,099,950	5,000,000	5,000,000					2.790		2.790	JJ	69,750	139,500	03/12/2020	07/01/2037
797356-AX-0	CA SAN DIEGO USD 2020			1	1.A FE	3,450,000	101.8440	3,513,618	3,450,000	3,450,000					2.840		2.840	JJ	48,990	97,980	03/12/2020	07/01/2038
797356-DU-3	SAN DIEGO CA UNIF SCH DIST			2	1.A FE	16,000,000	101.0460	16,167,360	16,000,000	16,000,000					2.907		2.900	JJ	90,440		10/07/2021	07/01/2042
797398-EJ-9	SDAGFAC 6.029 8/15/2026				1.B FE	2,975,483	115.2310	3,554,876	3,085,000	3,043,694		7,470			6.029		6.360	FA	70,265	185,995	02/04/2009	08/15/2026
797400-FF-0	CA SAN DIEGO TRANSPORTATION WFRN			1	1.D FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					0.040		0.040		505		12/23/2021	04/01/2038
797400-LN-6	CA SAN DIEGO CNTY TRANS COMM 2019A			1,2	1.A FE	10,500,000	102.8360	10,797,780	10,500,000	10,500,000					3.198		3.190	A0	83,948	335,790	12/06/2019	04/01/2039

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	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
79765R-SV-2	SAN FRANCISCO CA CITY & CNTY WTR				1.D FE	2,236,946	134.9430	2,260,295	1,675,000	2,098,550		(27,393)			6.000	3.440	MN	16,750	100,500	07/12/2016	11/01/2040
79765R-TK-5	SAN FRANCISCO CA CITY & CNTY WTR			1	1.D FE	2,982,094	136.4340	3,144,804	2,305,000	2,895,961		(34,477)			6.000	3.550	MN	23,050	138,300	05/30/2019	11/01/2040
79766D-LZ-0	CA SAN FRANCISCO AIR AMT 2019A			2	1.E FE	5,644,750	123.7620	6,188,100	5,000,000	5,580,943		(22,728)			5.000	4.050	MN	41,667	250,000	01/11/2019	05/01/2039
79766D-MA-4	CA SAN FRANCISCO AIR AMT 2019A			2	1.E FE	6,697,020	123.0970	7,385,820	6,000,000	6,648,771		(17,160)			5.000	4.240	MN	50,000	300,000	01/11/2019	05/01/2044
79766D-SB-6	SAN FRANCISCO CALIF CITY & CNT			2	1.E FE	4,992,034	113.5810	5,031,638	4,430,000	4,966,481		(11,240)			4.000	3.330	MN	29,533	177,200	08/26/2019	05/01/2050
79768H-AH-1	SAN FRANCISCO CALIF CITY & CNT				1.C FE	2,034,211	126.5670	2,126,326	1,680,000	1,889,937		(23,069)			5.500	3.630	AO	23,100	92,400	01/14/2015	10/01/2029
79768H-AJ-7	SAN FRANCISCO CALIF CITY & CNT				1.C FE	2,477,833	130.0550	2,627,111	2,020,000	2,307,054		(27,346)			5.600	3.680	AO	28,280	113,120	01/14/2015	10/01/2030
79768H-AL-2	SAN FRANCISCO CALIF CITY & CNTY PU				1.C FE	2,344,180	143.8850	2,877,700	2,000,000	2,281,092		(10,907)			5.820	4.600	AO	29,100	116,400	06/08/2015	10/01/2040
79770G-GU-4	CA SAN FRANCISCO REDEV 2L 2017D				1.D FE	788,592	106.7670	854,136	800,000	792,981		1,132			3.000	3.170	FA	10,000	24,000	11/10/2017	08/01/2027
79770G-GV-2	CA SAN FRANCISCO REDEV 2L 2017D			2	1.D FE	773,955	106.6750	837,399	785,000	777,725		975			3.125	3.280	FA	10,221	24,531	11/10/2017	08/01/2028
79770G-HB-5	CA SAN FRANCISCO REDEV 2L 2017D			2	1.D FE	1,906,055	104.5790	2,039,291	1,950,000	1,911,434		1,466			3.750	3.900	FA	30,469	73,125	03/21/2018	08/01/2041
798136-YG-6	CA SAN JOSE AIRPORT 2021C			2	1.F FE	2,000,000	102.6140	2,052,280	2,000,000	2,000,000					3.060	3.060	MS	20,400	24,480	03/25/2021	03/01/2037
798136-YH-4	CA SAN JOSE AIRPORT 2021C			2	1.F FE	2,000,000	101.7120	2,034,240	2,000,000	2,000,000					3.040	3.040	MS	20,267	24,320	03/25/2021	03/01/2038
798136-YJ-0	CA SAN JOSE AIRPORT 2021C			2	1.F FE	1,860,000	102.5950	1,908,267	1,860,000	1,860,000					3.140	3.140	MS	19,468	23,362	03/25/2021	03/01/2038
798136-YK-7	CA SAN JOSE AIRPORT 2021C			2	1.F FE	1,000,000	102.5990	1,025,990	1,000,000	1,000,000					3.140	3.140	MS	10,467	12,560	03/25/2021	03/01/2039
798136-YL-5	CA SAN JOSE AIRPORT 2021C			2	1.F FE	1,000,000	102.5870	1,025,870	1,000,000	1,000,000					3.240	3.240	MS	10,800	12,960	03/25/2021	03/01/2039
798136-YM-3	CA SAN JOSE AIRPORT 2021C			2	1.F FE	1,000,000	102.0630	1,020,630	1,000,000	1,000,000					3.170	3.170	MS	10,567	12,680	03/25/2021	03/01/2040
798136-YN-1	CA SAN JOSE AIRPORT 2021C			2	1.F FE	1,000,000	102.0530	1,020,530	1,000,000	1,000,000					3.270	3.270	MS	10,900	13,080	03/25/2021	03/01/2040
798170-AL-0	CA SAN JOSE REDEV AGENCY 2017AT				1.C FE	979,490	106.2380	1,062,380	1,000,000	986,423		1,814			3.125	3.350	FA	13,021	31,250	12/08/2017	08/01/2028
798170-AM-8	CA SAN JOSE REDEV AGENCY 2017AT			2	1.C FE	4,906,390	106.1750	5,361,838	5,050,000	4,947,846		11,474			3.250	3.550	FA	68,385	164,125	05/18/2018	08/01/2029
798170-AN-6	CA SAN JOSE REDEV AGENCY 2017AT			2	1.C FE	10,396,171	105.0530	11,135,618	10,600,000	10,443,893		12,557			3.375	3.540	FA	149,063	357,750	12/13/2017	08/01/2034
798186-VL-3	CA SAN JOSE USD GO 2006C	@			1.B FE	1,682,700	94.9000	2,847,000	3,000,000	2,359,236		99,374				4.350	N/A			02/19/2014	08/01/2027
798186-VP-4	SAN JOSE CALIF UNI SCH DIST SA	@			1.B FE	6,475,586	89.2550	8,956,739	10,035,000	7,589,951		242,961				3.280	N/A			02/09/2017	08/01/2030
798186-YX-4	CA SAN JOSE USD GO 2012B			1,2	1.B FE	1,000,000	105.0320	1,050,320	1,000,000	1,000,000					3.924	3.920	FA	16,350	39,240	01/17/2013	08/01/2029
798189-QH-2	CA SAN JOSE EVERGREEN CCD 2019			2	1.B FE	1,500,000	102.8680	1,543,020	1,500,000	1,500,000					3.137	3.130	FA	19,606	47,055	09/11/2019	08/01/2041
798189-RQ-1	CA SAN JOSE EVERGREEN COMM COL DST			1	1.B FE	1,000,000	101.8390	1,018,390	1,000,000	1,000,000					2.800	2.800	MS	9,333	33,833	06/03/2020	09/01/2038
798189-RR-9	CA SAN JOSE EVERGREEN COMM COL DST			1	1.B FE	1,000,000	102.0020	1,020,020	1,000,000	1,000,000					2.923	2.920	MS	9,743	35,320	06/03/2020	09/01/2040
798189-RS-7	CA SAN JOSE EVERGREEN COMM COL DST			1	1.B FE	3,000,000	102.2000	3,066,000	3,000,000	3,000,000					3.063	3.060	MS	30,630	111,034	06/03/2020	09/01/2045
798544-CE-0	SAN LUIS & DELTA-MENDOTA WTR A			2	1.E FE	335,000	102.4750	343,291	335,000	335,000					3.040	3.040	MS	3,395	5,856	01/27/2021	03/01/2042
798755-BW-3	CA SAN MARCOS USD 2010A	@			1.D FE	2,466,240	83.3580	3,334,320	4,000,000	2,912,632		86,011				3.020	N/A			06/08/2016	08/01/2032
798755-DP-6	CA SAN MARCOS USD 2010B	@			1.D FE	295,410	54.5690	545,690	1,000,000	339,112		14,036				4.270	N/A			09/24/2018	08/01/2047
798755-DQ-4	CA SAN MARCOS USD 2010B	@			1.D FE	539,301	48.2490	1,015,641	2,105,000	623,574		25,124				4.150	N/A			06/18/2018	08/01/2051
798755-EM-2	CA SAN MARCOS USD 2010C	@		1,2	1.D FE	993,299	58.3460	1,613,267	2,765,000	1,461,763		72,198				5.130	N/A			05/01/2014	08/01/2034
799038-GJ-7	SAN MATEO CNTY CALIF CMNTY COLLEGE	@			1.A FE	6,295,688	81.8300	9,983,260	12,200,000	7,554,384		280,518				3.820	N/A			03/02/2017	09/01/2034
799038-GK-4	SAN MATEO CNTY CALIF CMNTY COL	@			1.A FE	7,121,996	79.5620	11,620,030	14,605,000	8,629,322		325,933				3.880	N/A			03/02/2017	09/01/2035

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	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
799038-PC-2	SAN MATEO CNTY CA CMNTY CLG			2	1.A FE	2,000,000	100.5340	2,010,680	2,000,000	2,000,000					2.919	2.910	MS	19,460	22,217	03/25/2021	09/01/2045
799055-RJ-9	CA SAN MAETO FOSTER CSD			1	1.B FE	1,000,000	101.7950	1,017,950	1,000,000	1,000,000					3.059	3.050	FA	12,746	30,590	04/29/2020	08/01/2044
799306-LD-5	CA SAN RAFAEL CITY HSD 2002B	@			1.C FE	1,618,806	91.5650	2,907,189	3,175,000	2,336,895		106,300				4.710	N/A			02/07/2014	08/01/2028
799306-PH-2	CA SAN RAFAEL ELEM USD 2015B			1	1.C FE	2,199,890	115.3770	2,538,294	2,200,000	2,199,982					4.000	4.000	FA	36,667	88,000	03/23/2020	08/01/2047
801155-SB-9	SAASCD 1.99 9/15/2026				1.E FE	8,000,000	116.1420	9,291,360	8,000,000	8,000,000					1.990	1.990	MJSD	7,076	159,200	11/23/2009	09/15/2026
801155-VM-1	SAASCD 7.1 8/1/2040				1.D FE	1,317,884	152.4050	1,973,645	1,295,000	1,316,229		(768)			7.100	6.920	FA	38,310	91,945	10/11/2019	08/01/2040
801155-VQ-2	SAASCD 6.45 8/1/2028				1.D FE	1,000,000	127.7910	1,277,910	1,000,000	1,000,000					6.450	6.450	FA	26,875	64,500	12/03/2010	08/01/2028
80182Y-BS-5	CA SANTA CRUZ REDEV AGCY 2015A			1,2	1.C FE	3,150,690	107.7860	3,233,580	3,000,000	3,066,396		(16,655)			4.250	3.600	MS	42,500	127,500	07/06/2016	09/01/2035
80182Y-CZ-8	CA SNTA CRZ REDV AGY TAX ALC 2017A			2	1.C FE	1,870,112	110.0300	2,024,552	1,840,000	1,858,269		(2,863)			3.750	3.550	MS	23,000	69,000	08/10/2017	09/01/2032
802385-QU-1	SANTA MONICA CALIF CMNTY COLLE			1	1.C FE	2,598,750	116.0560	3,046,470	2,625,000	2,599,941		621			4.000	4.060	FA	43,750	105,000	03/20/2020	08/01/2047
802385-SB-1	SANTA MONICA CALIF CMNTY COLLEGE D			1	1.C FE	500,000	99.9290	499,645	500,000	500,000					2.704	2.700	FA	5,633	8,225	12/03/2020	08/01/2040
802498-UX-1	CA SANTA MONICA USD 2019				1.B FE	3,585,912	102.9470	3,706,092	3,600,000	3,586,750		418			3.114	3.130	FA	46,710	112,104	12/06/2019	08/01/2043
815626-HA-7	SEDSCD 1.35 9/15/2026				1.C FE	8,950,000	109.1560	9,769,462	8,950,000	8,950,000					1.350	1.350	MJSD	5,370	120,825	11/19/2009	09/15/2026
828641-UF-5	CA SIMI VALLEY USD 2004C	@			1.C FE	1,950,300	87.2270	2,616,810	3,000,000	2,187,524		78,756				3.700	N/A			11/09/2018	08/12/2030
829689-BU-1	CA SISKIYOU CCD 2008C	@			1.E FE	720,225	67.4300	1,001,336	1,485,000	851,980		26,500				3.180	N/A			08/30/2016	08/01/2039
829689-BY-3	CA SISKIYOU CCD 2008C	@			1.E FE	1,332,375	59.4750	1,864,541	3,135,000	1,577,879		49,401				3.200	N/A			08/30/2016	08/01/2043
829689-BZ-0	CA SISKIYOU CCD 2008C	@			1.E FE	1,330,450	57.7050	1,872,527	3,245,000	1,576,838		49,594				3.220	N/A			08/30/2016	08/01/2044
829689-CA-4	CA SISKIYOU CCD 2008C	@			1.E FE	1,331,935	55.8960	1,875,311	3,355,000	1,578,675		49,666				3.220	N/A			08/30/2016	08/01/2045
833102-XE-1	SNOHOMISH CNTY WASH PUB UTIL DIST				1.D FE	3,233,341	133.1300	3,255,029	2,445,000	3,027,694		(41,587)			5.630	3.140	JD	11,471	137,654	09/08/2016	12/01/2035
83412P-FX-5	CA SOLANO CCD 2019			1	1.C FE	1,500,000	105.1290	1,576,935	1,500,000	1,500,000					3.094	3.090	FA	19,338	46,410	11/14/2019	08/01/2039
83412P-FY-3	CA SOLANO CCD 2019			1	1.C FE	2,750,000	103.8220	2,855,105	2,750,000	2,750,000					3.144	3.140	FA	36,025	86,460	11/14/2019	08/01/2044
83755V-K7-8	SOUTH DAKOTA ST HLTH & EDUCTNL			1,2	1.E FE	1,000,000	108.4220	1,084,220	1,000,000	1,000,000					3.130	3.130	JJ	15,650	31,300	11/06/2019	07/01/2030
839278-KD-9	SOUTH PASADENA USD			2	1.C FE	870,000	106.8720	929,786	870,000	870,000					3.004	3.000	FA	10,890	26,135	11/20/2019	08/01/2034
839278-KE-7	SOUTH PASADENA USD			2	1.C FE	1,795,471	118.3230	1,822,174	1,540,000	1,746,968		(23,965)			5.000	3.000	FA	32,083	77,000	11/20/2019	08/01/2039
845267-A9-4	TX SOUTHWEST ISD 2021	@		3	1.A FE	1,179,840	59.7940	1,195,880	2,000,000	1,184,491		4,651				2.500	N/A			09/23/2021	02/01/2043
850000-7P-9	TX SPRING ISD			2	1.A FE	784,928	116.3080	872,310	750,000	775,580		(3,388)			4.000	3.420	FA	11,333	30,000	01/30/2019	08/15/2038
85231L-AE-5	STLSCD 1.25 2/15/2025				1.B FE	4,000,000	104.8450	4,193,800	4,000,000	4,000,000					1.250	1.250	FA	18,889	50,000	10/02/2009	02/15/2025
85473T-BL-8	CA STANTON REDEV 2016C			1,2	1.C FE	4,342,437	118.4430	4,725,876	3,990,000	4,180,893		(34,568)			5.000	3.920	JD	16,625	199,500	11/30/2016	12/01/2040
85732G-WK-2	PA SCHOOL DIST PHILADELPHIA 2019			1,2	1.E FE	1,500,000	106.6320	1,599,480	1,500,000	1,500,000					3.096	3.090	AO	11,610	46,440	10/18/2019	04/01/2032
861398-CU-7	STOCKTON CALIF PUB FING AUTH			2	1.C FE	3,000,000	106.2040	3,186,120	3,000,000	3,000,000					3.610	3.610	AO	27,075	108,300	11/20/2019	10/01/2040
861419-MJ-5	STOSCD 2.19 12/15/2025				1.E FE	5,000,000	115.3190	5,765,950	5,000,000	5,000,000					2.190	2.190	JD	4,867	109,500	12/18/2009	12/15/2025
867578-VB-9	SUNNYVALE G.O.			2	1.B FE	1,000,000	102.7850	1,027,850	1,000,000	1,000,000					3.067	3.060	MS	10,223	30,670	09/06/2019	09/01/2044
871089-EV-6	SWISCD 1.65 9/15/2024				1.C FE	4,000,000	110.3490	4,413,960	4,000,000	4,000,000					1.650	1.650	MS	19,433	66,000	10/14/2009	09/15/2024
87638Q-RJ-0	TX HENDRICK MED CENTER 2021			1	1.F FE	5,133,300	103.6610	5,317,809	5,130,000	5,133,148		(152)			3.416	3.400	MS	58,414	109,366	05/20/2021	09/01/2050
880461-C9-7	TN TENNESSEE HSG DEV AUTH 2019			2	1.B FE	6,200,000	102.4930	6,354,566	6,200,000	6,200,000					2.950	2.950	JJ	91,450	188,580	09/05/2019	07/01/2049
880461-G5-1	TN HOUSING 2019			2	1.B FE	880,000	104.0970	916,054	880,000	880,000					2.650	2.650	JJ	11,660	24,025	11/07/2019	07/01/2034
880461-G6-9	TN HOUSING 2019			2	1.B FE	2,615,000	103.8630	2,716,017	2,615,000	2,615,000					2.900	2.900	JJ	37,918	78,160	11/07/2019	07/01/2039
880461-YK-8	TN TENNESSEE HSG DEV AGCY 2019-1			2	1.B FE	2,050,625	102.9870	1,987,649	1,930,000	2,041,138		(4,622)			3.750	3.310	JJ	36,188	77,315	11/18/2019	07/01/2039
880557-3D-3	TNSHGR 1.515 9/15/2026				1.C FE	28,000,000	115.2950	32,282,600	28,000,000	28,000,000					1.515	1.510	MJSD	18,853	424,200	11/25/2009	09/15/2026
880558-PH-8	TN TSBA HIGHER ED FAC 2021A			2	1.B FE	2,009,920	96.9970	1,939,940	2,000,000	2,009,187		(733)			2.661	2.600	MN	8,870	36,515	02/22/2021	11/01/2045
882117-5V-2	TX TEXAS A&M UNIV 2017B			2	1.A FE	9,748,175	108.1840	10,439,756	9,650,000	9,722,058		(12,676)			3.660	3.490	JJ	176,595	353,190	12/09/2019	07/01/2047
88213A-MD-4	TX TEXAS A&M UNIV 2017D			2	1.A FE	2,900,000	109.8340	3,185,186	2,900,000	2,900,000					3.622	3.620	MN	13,422	105,038	11/30/2017	05/15/2037
88213A-NZ-4	TX TX A&M UNIV 2019A			1,2	1.A FE	4,325,000	113.2340	4,897,371	4,325,000	4,325,000					4.077	4.070	MN	22,531	176,330	01/09/2019	05/15/2039
882722-KF-7	TX STATE GO BAB 2009A				1.A FE	630,620	140.8690	704,345	500,000	604,650		(4,728)			5.517	3.750	AO	6,896	27,585	12/17/2015	04/01/2039
882723-7T-0	TX UTGO 2017			2	1.A FE	5,000,000	110.9790	5,548,950	5,000,000	5,000,000					3.521	3.520	AO	44,013	176,050	01/26/2017	10/01/2029
882723-7U-7	TX UTGO 2017			2	1.A FE	550,000	111.2250	611,738	550,000	550,000					3.621	3.620	AO	4,979	19,916	01/26/2017	10/01/2030
882723-7V-5	TX UTGO 2017			2	1.A FE	4,750,000	111.7460	5,307,935	4,750,000	4,750,000					3.721	3.720	AO	44,187	176,748	01/26/2017	10/01/2031
882723-7W-3	TX UTGO 2017			2	1.A FE	1,000,000	111.7730	1,117,730	1,000,000	1,000,000					3.771	3.770	AO	9,428	37,710	01/26/2017	10/01/2032
882723-7X-1	TX UTGO 2017			2	1.A FE	1,450,000	111.8160	1,621,332	1,450,000	1,450,000					3.824	3.820	AO	13,862	55,448	01/26/2017	10/01/2033

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
882723-7Z-6	TX UTGO 2017			2	1.A FE	2,250,000	111.8000	2,515,500	2,250,000	2,250,000					3.924	3.920	AO	22,073	88,290	01/26/2017	10/01/2035
882723-8A-0	TX UTGO 2017			2	1.A FE	4,000,000	111.7830	4,471,320	4,000,000	4,000,000					3.974	3.970	AO	39,740	158,960	01/26/2017	10/01/2036
882750-PJ-5	TXSHSG 3.9 07/01/2044			2	1.B FE	820,000	105.0570	861,467	820,000	820,000					3.900	3.890	JJ	15,990	33,352	02/06/2019	07/01/2044
882750-PL-0	TXSHSG 3.95 01/01/2050			2	1.B FE	5,715,000	105.1780	6,010,923	5,715,000	5,715,000					3.950	3.940	JJ	112,871	235,757	02/06/2019	01/01/2050
88275F-RA-9	TX DEPT OF HOUSING			2	1.B FE	1,070,180	107.3360	1,073,360	1,000,000	1,063,899		(2,733)			3.375	2.900	MS	11,250	33,750	08/26/2019	09/01/2039
88275F-RB-7	TX DEPT OF HOUSING			2	1.B FE	1,024,360	107.6830	1,076,830	1,000,000	1,022,858		(654)			3.625	3.470	MS	12,083	36,250	07/17/2019	09/01/2044
88275F-RC-5	TX DEPT OF HOUSING			2	1.B FE	3,080,880	107.5860	3,227,580	3,000,000	3,077,190		(1,607)			3.750	3.600	MS	37,500	112,500	07/17/2019	09/01/2049
88283K-BL-1	TX CENTRAL TX TPKE 2020C			1	1.F FE	10,000,000	100.0910	10,009,100	10,000,000	10,000,000					3.029	3.020	FA	117,121	302,900	02/21/2020	08/15/2041
882854-B2-7	TX ST WATER DEV BOARD 2017A			2	1.A FE	3,164,370	116.8330	3,504,990	3,000,000	3,108,215		(16,701)			4.000	3.310	AO	25,333	120,000	06/26/2018	10/15/2036
88880L-AW-3	TOBACCO SETTLEMENT FIN AUTH WE			1	2.C FE	508,105	104.5250	522,625	500,000	507,398		(655)			4.875	4.670	JD	2,031	24,375	11/30/2020	06/01/2049
891381-G5-8	TORSCD 0.0 8/1/2034	@			1.D FE	1,923,744	65.0720	6,246,912	9,600,000	5,178,802		404,650				8.300	N/A			10/16/2009	08/01/2034
891381-K7-9	CA TORRANCE USD 2014	@		1,2	1.D FE	1,308,100	79.5140	1,987,850	2,500,000	1,860,297		81,667				4.540	N/A			02/13/2014	08/01/2028
891381-K8-7	CA TORRANCE USD 2014	@		1,2	1.D FE	978,160	75.3580	1,507,160	2,000,000	1,407,170		63,746				4.690	N/A			02/13/2014	08/01/2029
89546R-TF-1	OR TRI MET TRANS PAYROLL TAX 2021B			2	1.A FE	2,000,000	101.5890	2,031,780	2,000,000	2,000,000					2.856	2.850	MS	10,155		10/06/2021	09/01/2041
89546R-TG-9	OR TRI MET TRANS PAYROLL TAX 2021B			2	1.A FE	2,000,000	101.9430	2,038,860	2,000,000	2,000,000					2.942	2.940	MS	10,460		10/06/2021	09/01/2048
899096-AW-1	TULARE CALIF JT UN HIGH SCH DI	@			2.B FE	2,973,358	97.0780	3,926,805	4,045,000	3,560,771		124,474				3.590	N/A			12/02/2016	08/01/2025
899096-AZ-4	CA TULARE JUHSD GO 2004A	@			2.B FE	847,193	91.9840	1,609,720	1,750,000	1,258,594		61,465				5.070	N/A			01/31/2014	08/01/2028
899647-TS-0	TULSA OK ARPTS IMPT TRUST			2	2.A FE	995,314	96.6500	966,500	1,000,000	995,330		16			3.099	3.130	JD	2,583	4,821	09/27/2021	06/01/2045
904121-JF-8	UMASCD 1.3 6/15/2026				1.B FE	7,000,000	113.8950	7,972,650	7,000,000	7,000,000					1.300	1.300	JD	4,044	91,000	11/20/2009	06/15/2026
914072-5B-5	UNIV OF ARKANSAS AR UNIV REVEN				1.C FE	1,000,000	104.1890	1,041,890	1,000,000	1,000,000					3.081	3.080	MN	5,135	30,810	10/17/2019	11/01/2035
914072-5C-3	UNIV OF ARKANSAS AR UNIV REVEN				1.C FE	2,000,000	104.2330	2,084,660	2,000,000	2,000,000					3.301	3.300	MN	11,003	66,020	10/17/2019	11/01/2039
914072-5D-1	UNIV OF ARKANSAS AR UNIV REVEN				1.C FE	3,000,000	104.4210	3,132,630	3,000,000	3,000,000					3.401	3.400	MN	17,005	102,030	10/17/2019	11/01/2042
914073-BD-2	AR UNIV OF AR UAMS 2021B			2	1.C FE	3,250,000	100.8240	3,276,780	3,250,000	3,250,000					3.097	3.090	JD	8,388	61,789	04/01/2021	12/01/2041
914119-V7-4	UNIV OF CINCINNATI OH RECPTS			2	1.D FE	2,500,000	105.9120	2,647,800	2,500,000	2,500,000					3.254	3.250	JD	6,779	81,350	11/21/2019	06/01/2039
91412N-BD-1	IL UNIV CHICAGO 2020B			1	1.C FE	13,800,000	101.4470	13,999,686	13,800,000	13,800,000					2.761	2.760	AO	95,255	381,018	03/10/2020	04/01/2045
91412N-BE-9	IL UNIV CHICAGO 2020C			1	1.C FE	39,809,910	97.8160	38,952,288	39,822,000	39,810,379		367			2.547	2.540	AO	253,567	1,014,266	08/27/2020	04/01/2050
91412N-BG-4	IL UNIV CHICAGO 2021B			2	1.C FE	20,000,000	104.5730	20,914,600	20,000,000	20,000,000					3.000	3.000	AO	150,000	335,000	03/03/2021	10/01/2052
91417K-5S-6	CO UNIV COLORADO 2020B-2			1	1.B FE	3,000,000	98.7130	2,961,390	3,000,000	3,000,000					2.611	2.610	JD	6,528	78,330	07/01/2020	06/01/2042
914353-D9-5	IL UNIV OF ILLINOIS HEALTH 2013			1,2	1.G FE	616,854	108.5510	651,306	600,000	603,633		(1,925)			6.000	5.630	AO	9,000	36,000	08/23/2013	10/01/2031
91481C-AB-6	TRUSTEES OF THE UNIVERSITY OF PENN			1	1.D FE	1,746,938	110.5430	1,823,960	1,650,000	1,743,178		(2,163)			4.008	3.660	FA	24,983	66,132	03/17/2020	08/15/2047
914886-AE-6	UNIVERSITY OF SOUTHERN CALIFORNIA			1	1.C FE	4,483,040	101.6820	4,067,280	4,000,000	4,462,250		(11,603)			2.805	2.250	AO	28,050	112,200	03/09/2020	10/01/2050
915115-3V-9	UNIV OF TEXAS TX PERMANENT UNI			2	1.A FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					0.100	0.100	MON	417		12/23/2021	07/01/2038
92812Q-3Z-8	VA MFH 2012D			1,2	1.B FE	1,000,000	100.6990	1,006,990	1,000,000	1,000,000					4.172	4.170	AO	10,430	41,720	09/25/2012	10/01/2032
92812V-3C-8	VIRGINIA ST HSG DEV AUTH			2	1.B FE	85,000	102.0730	86,762	85,000	85,000					3.061	3.060	JD	217	1,135	06/16/2021	06/01/2056
92812V-CD-6	VA HOUSING DEV AUTH 2014-C			2	1.B FE	2,146,053	102.4730	2,151,933	2,100,000	2,110,003		(11,584)			4.666	4.070	MN	16,331	97,986	09/25/2018	11/01/2044
92812V-VB-9	VA HOUSING DEV AUTH RENTAL 2019A			2	1.B FE	2,605,000	109.1960	2,844,556	2,605,000	2,605,000					3.600	3.600	MS	31,260	93,780	02/27/2019	09/01/2039
938429-S6-5	OR BVRTN SCHOOL DISTRICT 48J 2017B	@		2	1.B FE	2,066,910	86.8410	2,605,230	3,000,000	2,312,978		78,881				3.500	N/A			10/02/2018	06/15/2029
93878L-BJ-5	DC CONVENTION & SPORTS AUTH 2018B			2	1.D FE	800,000	107.5490	860,392	800,000	800,000					4.312	4.310	AO	8,624	34,496	02/23/2018	10/01/2040
93976A-AH-5	WASFAC 6.79 7/1/2040				2.C FE	14,855,000	130.7280	19,419,644	14,855,000	14,855,000					6.790	6.790	JJ	504,327	1,008,655	11/17/2010	07/01/2040
940094-DM-4	WA WASH STATE UNIV 2021			2	1.E FE	5,000,000	100.9550	5,047,750	5,000,000	5,000,000					2.999	2.990	AO	37,488	40,403	06/10/2021	10/01/2040
941247-N2-0	WAT 7.089 12/1/2038				1.D FE	13,275,000	132.9180	17,644,865	13,275,000	13,275,000					7.089	7.080	JD	78,422	941,065	09/02/2009	12/01/2038
944514-QR-2	MI WAYNE CNTY AIRPORT 2014B			1,2	1.F FE	682,175	112.7540	704,713	625,000	643,578		(5,903)			5.000	3.910	JD	2,604	31,250	08/07/2014	12/01/2031
950732-SL-2	WENSCD 7.23 3/15/2024				1.B FE	2,570,000	105.7420	2,717,569	2,570,000	2,570,000					0.800	0.800	MS	6,853	20,560	08/24/2009	03/01/2024

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
955525-CS-7	WEST RANKIN MISS UTIL AUTH REV			2	1.C FE	165,000	96.9760	160,010	165,000	165,000					2.916	2.910	JJ	1,510		08/04/2021	01/01/2048
95639D-BE-9	WEST VIRGINIA BUILDING	@			1.E FE	13,000,000	109.0990	14,182,870	13,000,000	13,000,000							N/A			07/09/2009	06/15/2024
95639D-DU-1	WVSEDU 0 6/15/2026	@			1.E FE	14,120,730	111.4030	18,047,286	16,200,000	15,610,089		129,419				0.830	N/A			11/18/2009	06/15/2026
95639D-GQ-7	WVSEDU 0.00 6/15/27	@			1.E FE	25,843,150	108.3830	33,598,730	31,000,000	29,235,366		312,389				1.070	N/A			06/25/2010	06/15/2027
956553-D5-7	WEST VIRGINIA ST			1	1.D FE	1,362,969	116.2620	1,598,603	1,375,000	1,363,605		329			4.000	4.050	JD	4,583	55,000	03/23/2020	06/01/2043
956704-D6-4	WV WEST VIR UNIV 2020A			1	1.D FE	15,000,000	100.0780	15,011,700	15,000,000	15,000,000					2.856	2.850	AO	107,100	428,400	02/27/2020	10/01/2040
956704-D7-2	WV WEST VIR UNIV 2020A			1	1.D FE	7,500,000	98.9260	7,419,450	7,500,000	7,500,000					2.956	2.950	AO	55,425	221,700	02/27/2020	10/01/2044
956704-E4-8	WEST VIRGINIA ST UNIV REVENUES			2	1.D FE	3,000,000	101.0980	3,032,940	3,000,000	3,000,000					3.011	3.010	AO	22,583	31,114	05/20/2021	10/01/2041
957366-BR-7	WCHMED 8.572 11/1/2040				2.C FE	1,023,750	140.5300	1,405,300	1,000,000	1,020,015		(488)			8.572	8.350	MN	14,287	85,720	01/12/2011	11/01/2040
957366-BS-5	WCHMED 8.572 11/1/2040				2.C FE	13,683,150	140.4610	16,855,320	12,000,000	13,472,932		(41,593)			8.572	7.290	MN	171,440	1,028,640	05/01/2017	11/01/2040
95737T-EK-8	NY WESTCHESTER MED 2020			1	1.F FE	27,000,000	106.2210	28,679,670	27,000,000	27,000,000					3.846	3.840	MN	173,070	1,038,420	08/28/2020	11/01/2050
966782-SP-0	CA WHITTIER UHSD 2016	@		1,2	1.D FE	2,676,353	79.8410	3,393,243	4,250,000	3,146,983		97,136				3.160	N/A			10/05/2016	08/01/2031
966782-SQ-8	CA WHITTIER UHSD 2016	@		1,2	1.D FE	1,058,120	76.7540	1,343,195	1,750,000	1,247,993		39,236				3.220	N/A			10/05/2016	08/01/2032
966782-SS-4	CA WHITTIER UHSD 2016	@		1,2	1.D FE	1,254,150	71.0190	1,597,928	2,250,000	1,486,734		48,157				3.320	N/A			10/05/2016	08/01/2034
97658W-AA-8	WI WISC ALUM RESEARCH FUND			2	1.A FE	18,750,000	109.4990	20,531,063	18,750,000	18,750,000					3.564	3.560	AO	167,063	668,250	12/10/2019	10/01/2049
983068-2A-4	WYLIE INDEPENDENT SCHOOL DIST	@		2	1.A FE	2,152,062	42.0000	2,772,000	6,600,000	2,519,010		99,249				4.060	N/A			01/29/2018	08/15/2045
983068-2B-2	WYLIE INDEPENDENT SCHOOL DIST	@		2	1.A FE	749,136	40.1920	964,608	2,400,000	877,206		34,644				4.070	N/A			01/29/2018	08/15/2046
983068-Z2-6	WYLIE TEX INDPT SCH DIST	@		2	1.A FE	1,279,456	59.7710	1,604,851	2,685,000	1,451,512		55,410				3.930	N/A			10/02/2018	08/15/2037
983068-Z3-4	WYLIE TEX INDPT SCH DIST	@		2	1.A FE	2,430,199	57.1340	3,048,099	5,335,000	2,754,936		106,981				4.000	N/A			10/30/2018	08/15/2038
98322Q-UE-5	WY WYOMING COMM DEV AUTH HSG REV			2	1.B FE	1,000,000	102.9670	1,029,670	1,000,000	1,000,000					2.650	2.650	JD	2,208	26,500	09/06/2019	12/01/2039
98322Q-UF-2	WY WYOMING COMM DEV AUTH HSG REV			2	1.B FE	5,000,000	102.6180	5,130,900	5,000,000	5,000,000					2.875	2.870	JD	11,979	143,750	09/06/2019	12/01/2044
98459H-AA-0	CT YALE NEW HAVEN HEALTH 2020			2	1.D FE	937,540	92.7350	927,350	1,000,000	937,576		36			2.496	2.810	JJ	12,480		12/16/2021	07/01/2050
BGH3B8-6S-3	NORTH SHORE LONG IS JEW 4.2 01MAY30				1.G	5,400,480	106.3160	5,741,585	5,400,480	5,400,480					4.200	4.200	MN	40,534	245,722	09/19/2014	05/01/2030
BGH53H-9Q-8	TALISKER				1.D PL	146,979,847	102.1900	150,198,706	146,979,847	146,979,847					5.250	5.250	JD	644,251	7,768,352	02/02/2018	12/01/2057
BGH5ED-WX-4	KJ FDG SEC TL				1.E PL	66,551,733	109.0880	72,600,087	66,551,733	66,551,733					4.800	4.800	JD	266,207	8,770,340	03/06/2018	12/01/2049
2599999	Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations					3,361,877,086	XXX	4,007,248,880	4,154,973,943	3,583,317,573		32,284,158			XXX	XXX	XXX	24,528,458	94,038,862	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
31339W-NA-0	FHLMC SERIES 2439 CLASS LH				1.A	1,110,591	112.5990	1,284,446	1,140,726	1,127,784		4,150			6.000	6.280	MON	5,704	68,444	10/01/2002	04/15/2032
3133TE-3N-2	FHLMC SERIES 2054 CLASS PE				1.A	441,673	111.3160	509,125	457,369	451,637		2,334			6.250	6.690	MON	2,367	28,585	05/08/1998	05/15/2028
3133TH-G8-4	FHLMC SERIES 2102 CLASS PE				1.A	567,146	112.4840	657,970	584,946	578,435		2,404			6.500	6.840	MON	3,168	38,021	03/04/1999	12/15/2028
3133TH-K8-9	FHLMC SERIES 2103 CLASS PS				1.A	339,663	111.3990	385,734	346,264	343,633		929			6.500	6.710	MON	1,876	22,507	03/10/1999	12/15/2028
313602-RJ-5	FNMA SERIES 1989-23 CLASS R			5	1.B FE	100			100	100							MON			05/23/1989	05/25/2024
3136A0-EK-9	FNR 2011-81 GZ				1.A	1,459,091	105.1690	1,571,417	1,494,186	1,477,582		9,579			4.000	4.340	MON	18,096	49,440	08/10/2011	08/25/2041
3136A0-RX-7	FNR 2011-80 ZA				1.A	8,997,730	106.3070	10,378,215	9,762,494	9,452,203		88,588			4.000	4.700	MON	32,542	385,910	08/09/2011	08/25/2041
3136A1-C8-6	FNR 2011-101 NB				1.A	1,365,562	106.8020	1,458,448	1,365,562	1,365,562					4.000	3.970	MON	4,552	54,623	09/27/2011	10/25/2041
3136A1-ZD-0	FNR 2011-101 CB				1.A	6,090,943	108.5430	6,632,017	6,110,036	6,092,647		10,138			4.000	4.000	MON	20,367	359,145	09/01/2011	10/25/2041
3136A5-CK-0	FNR 2012-40 PY				1.A	5,109,375	109.7990	5,489,970	5,000,000	5,054,354		(7,316)			3.500	3.320	MON	14,583	175,000	05/21/2012	04/25/2042
3136A7-JB-9	FNR 2012-67 MZ				1.A	1,281,288	102.9620	1,322,826	1,284,776	1,281,272		1,201			3.500	3.510	MON	11,377	36,404	06/13/2012	07/25/2042
3136A7-PJ-5	FNR 2012-88 WZ				1.A	220,315	104.9610	233,424	222,392	220,287		(22)			3.500	3.730	MON	130	7,639	06/28/2012	08/25/2042
3136A8-D6-4	FNR 2012-103 ZC				1.A	2,508,056	105.3270	2,735,843	2,597,476	2,506,281		21,788			3.500	4.290	MON	6,984	90,007	06/03/2013	09/25/2042
3136A8-SS-0	FNMA..12-102				1.A	949,730	95.2440	1,239,124	1,301,000	1,011,223		20,656			2.000	4.650	MON	2,168	26,020	06/25/2013	09/25/2042
3136AA-4L-6	FNR 2012-149 NZ				1.A	2,115,616	103.3650	2,365,768	2,288,745	2,114,579		7,585			3.000	3.710	MON	5,013	67,559	06/15/2017	01/25/2043
3136AB-LQ-4	FNMA..12-148				1.A	577,500	103.8680	779,013	750,000	609,967		8,584			2.500	4.500	MON	1,563	18,750	06/24/2013	01/25/2043
3136AB-MR-1	FNMA 2012-148 CU				1.A	558,106	103.4580	590,695	570,952	559,671		11,775			5.277	5.800	MON	502	30,127	01/24/2013	01/25/2043
3136AC-5C-1	FNR 2013-28 YB				1.A	1,401,094	105.4090	1,581,132	1,500,000	1,424,145		5,705			3.000	3.540	MON	3,750	45,000	05/21/2013	04/25/2043
3136AC-5J-6	FNR 2013-28 MY				1.A	1,575,722	102.1520	1,886,747	1,847,000	1,635,288		20,494			2.750	4.370	MON	4,233	50,793	09/24/2013	04/25/2043
3136AE-4P-9	FNR 2013-71 ZA				1.A	6,498,277	106.0900	7,139,356	6,729,527	6,510,501		27,728			3.500	4.100	MON	16,338	231,128	05/29/2013	05/01/2043
3136AE-5X-1	FNR 2013-74 ZH				1.A	6,079,527	105.3690	7,090,836	6,729,527	6,117,423		84,049			3.500	5.480	MON	16,674	231,128	06/21/2013	05/01/2043
3136AE-FY-8	FNR 2013-53 JP				1.A	16,483,838	105.1580	19,753,930	18,785,000	17,027,314		180,554			3.000	4.380	MON	46,963	563,550	09/25/2013	06/25/2043
3136AE-S3-2	FNMA..13-52J				1.A	3,271,188	104.4830	3,513,355	3,362,609	3,297,489		10,034			3.000	3.350	MON	8,407	100,878	05/17/2013	06/25/2043

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
3136AF-AE-4	FNR 2013-79 EZ				1.A	8,885,621	105.5170	9,941,161	9,421,338	8,932,369		82,107			3.500	4.570	MON	27,479	323,580	06/11/2013	07/25/2043
3136AF-AK-0	FNR 2013-79 QZ				1.A	3,433,976	106.1790	3,858,504	3,633,945	3,451,002		30,047			3.500	4.470	MON	10,599	124,809	06/12/2013	07/25/2043
3136AF-CE-2	FNR 2013-72 GY				1.A	6,171,490	101.9620	7,669,859	7,522,265	6,498,151		110,229			2.500	4.630	MON	15,671	188,057	09/24/2013	07/25/2043
3136AF-CU-6	FNR 2013-72 NB				1.A	1,953,408	102.0320	2,455,461	2,406,564	2,056,418		32,696			2.500	4.530	MON	5,014	60,164	09/24/2013	07/25/2043
3136AF-CZ-5	FNR 2013-72 ZL				1.A	161,997	100.9630	178,239	176,540	162,685		19,800			3.500	5.520	MON	4,665	3,450	07/10/2013	07/25/2043
3136AF-SV-7	FNR 2013-73 KE				1.A	1,498,438	107.9180	1,888,567	1,750,000	1,556,279		12,254			3.000	4.140	MON	4,375	52,500	06/24/2013	06/25/2043
3136AF-VT-8	FNR 2013-66 MB				1.A	1,885,000	104.6210	2,092,416	2,000,000	1,917,054		10,883			3.000	3.700	MON	5,000	60,000	05/22/2013	11/01/2042
3136AF-YY-4	FNR 2013-80 VZ				1.A	17,689,039	109.1330	19,804,472	18,147,164	17,694,459		58,040			4.000	4.470	MON	45,703	665,974	06/21/2013	08/25/2043
3136AG-MJ-8	FNR 2013-108 VZ				1.A	8,438,651	102.2830	8,752,952	8,557,540	8,443,473		50,179			3.000	3.290	MON	21,394	253,915	05/19/2016	10/25/2043
3136AG-NP-3	FNR 2013-103 GZ				1.A	6,230,220	104.4740	7,345,750	7,031,162	6,449,054		144,177			3.000	5.310	MON	27,129	179,665	09/30/2013	10/25/2033
3136AG-P8-9	FNR 2013-114 Z				1.A	10,820,138	101.2000	12,329,908	12,183,679	11,329,902		584,173			3.000	9.860	MON	30,459	362,115	10/02/2013	03/25/2040
3136AH-6S-4	FNR 2014-6 PB				1.A	4,188,693	114.0740	4,821,912	4,227,000	4,194,982		1,773			4.000	4.060	MON	14,090	169,080	03/20/2014	02/25/2044
3136AH-VS-6	FNR 2013-136 CZ				1.A	4,442,037	105.4570	5,561,045	5,273,287	4,511,194		126,932			3.500	6.700	MON	34,166	164,624	12/12/2013	12/01/2043
3136AP-3A-8	FNR 2015-64 AZ				1.A	13,220,463	101.2900	13,405,247	13,234,561	13,218,085		(343)			3.000	2.980	MON	80,478	328,519	06/15/2016	09/25/2045
3136AP-CW-0	FNR 2015-47 AY				1.A	3,621,911	101.8490	3,982,941	3,910,625	3,623,313		186,961			3.000	5.380	MON	9,777	117,319	02/02/2018	07/01/2045
3136AQ-AN-0	FNR 2015-72 ZA				1.A	8,877,919	102.8320	9,506,813	9,244,994	8,928,243		128,516			3.000	4.060	MON	23,112	275,031	02/23/2016	10/25/2045
3136AR-J3-3	FNMA..16-22				1.A	1,183,608	101.6100	1,207,143	1,188,016	1,183,654		294			3.000	3.030	MON	2,525	35,068	06/17/2016	04/25/2046
3136AR-Q4-3	FNR 2016-29 PL				1.A	5,828,067	103.7570	6,060,522	5,841,073	5,828,361		62			3.000	3.000	MON	14,603	175,232	05/18/2016	05/25/2046
3136AR-SP-4	FNR 2016-8 PB				1.A	15,934,019	105.4670	16,810,385	15,939,000	15,934,019					3.000	2.980	MON	39,848	478,170	05/19/2016	03/25/2046
3136AR-Y8-5	FNR 2016-30 BL				1.A	3,067,519	107.8600	3,376,149	3,130,121	3,081,713		6,217			3.000	3.230	MON	7,825	93,904	05/24/2016	05/25/2046
3136AS-A9-7	FNR 2016-41 MZ				1.A	3,641,572	101.6570	3,751,488	3,690,339	3,645,530		26,102			3.000	3.320	MON	19,594	100,038	05/23/2016	07/25/2046
3136AS-CT-1	FNMA..16-24				1.A	5,918,986	101.2580	5,999,807	5,925,267	5,917,897		(200)			3.000	2.980	MON	12,594	189,207	06/17/2016	05/25/2046
3136AU-4D-0	FNR 2017-8 BZ				1.A	3,348,566	86.5940	3,228,321	3,728,112	3,405,043		119,470			3.000	5.540	MON	19,832	101,185	08/15/2018	02/25/2047
3136AU-HZ-7	FNR 2016-79 AZ				1.A	4,421,264	102.7150	4,556,699	4,436,242	4,421,871		741			3.000	3.020	MON	22,955	130,950	11/06/2019	11/25/2046
3136AU-YU-9	FNR 2016-94 ZA				1.A	5,623,136	106.1590	6,086,306	5,733,199	5,646,550		21,498			3.500	3.920	MON	14,082	196,909	12/09/2016	12/25/2046
3136AV-2Z-1	FNR 2017-21 ZD				1.A	3,756,924	94.3530	3,898,703	4,132,039	3,809,324		53,112			3.500	5.170	MON	11,982	141,917	10/11/2018	04/01/2047
3136AV-JB-6	FNR 2017-4 ZC				1.A	11,281,054	96.0110	10,831,053	11,281,054	11,281,054					3.500	3.420	MON	28,527	387,452	10/19/2017	02/25/2047
3136AV-PM-5	FNR 2017-10 LZ				1.A	1,010,702	89.1810	1,030,781	1,155,830	1,027,208		15,827			3.000	5.070	MON	2,621	34,118	08/16/2018	03/25/2047
3136AW-5S-2	FNR 17-52 KZ				1.A	4,050,177	104.7470	4,318,949	4,123,216	4,061,163		11,891			3.500	3.830	MON	10,518	141,613	01/19/2018	07/01/2047
3136AW-A9-8	FNR 2017-45 ZK				1.A	1,446,623	96.3190	1,539,066	1,597,885	1,462,257		16,595			3.500	5.110	MON	4,184	54,880	10/29/2018	06/01/2047
3136AW-HZ-3	FNR 2017-39 CY				1.A	2,865,149	97.7950	3,002,281	3,069,974	2,868,181		102,945			3.500	6.170	MON	8,954	107,449	10/11/2018	05/01/2047
3136AW-Z7-5	FNR 2017-51 EZ				1.A	3,182,137	89.2670	3,053,559	3,420,703	3,249,062		56,369			3.000	4.840	MON	8,552	101,225	06/20/2017	07/25/2047
3136AX-GA-7	FNR 2017-49 ZC				1.A	12,334,806	95.5750	12,118,741	12,679,823	12,393,710		128,665			3.500	4.230	MON	167,572	330,733	07/05/2017	07/25/2047
3136AX-YN-9	FNR 2017-61 TZ				1.A	10,630,528	87.7130	10,012,354	11,414,903	10,818,445		156,195			3.000	4.610	MON	25,125	336,947	06/27/2017	08/25/2047
3136AY-YZ-0	FNR 2017-90 ZD				1.A	5,400,841	94.6130	5,123,894	5,415,634	5,400,233		3,367			3.500	3.520	MON	15,796	187,525	10/19/2017	11/01/2047
3136B0-KF-2	FNR 2017-106 PL				1.A	8,581,296	104.7100	9,391,971	8,969,507	8,647,555		34,765			3.000	3.510	MON	22,424	269,085	01/17/2018	01/01/2048
3136B1-T7-9	FNR 2018-38 VZ				1.A	1,724,286	102.2240	1,763,119	1,724,760	1,724,224		(18)			4.000	3.930	MON	10,100	68,030	08/01/2018	06/25/2048
3136B2-7H-9	FNR 2018-72 ZB				1.A	7,545,446	90.0220	7,059,530	7,842,005	7,557,825		19,637			3.500	3.920	MON	20,716	269,337	01/09/2019	10/25/2058
3136B2-GE-6	FNR 2018-45 ZD				1.A	11,481,265	92.9060	11,354,102	12,221,064	11,581,954		380,183			3.500	5.850	MON	71,217	396,454	08/01/2018	06/25/2048
3136B2-NL-2	FNR 2018-53 BZ				1.A	4,122,524	93.8640	4,278,972	4,558,693	4,174,299		55,712			3.500	5.180	MON	11,903	156,570	10/03/2018	07/01/2048
3136B2-SB-9	FNR 2018-47 GZ				1.A	2,328,817	92.0240	2,254,010	2,449,372	2,342,460		50,301			3.500	5.230	MON	15,810	77,731	08/30/2018	07/25/2048
3136B2-UE-0	FNR 2018-55 LZ				1.A	4,943,613	95.3950	5,181,813	5,431,954	5,033,276		167,288			3.500	6.400	MON	21,532	190,292	10/23/2018	08/01/2048
3136B2-YL-0	FNR 2018-54 LZ				1.A	1,631,501	91.5030	1,581,169	1,727,997	1,645,991		42,775			3.500	5.450	MON	4,751	59,287	01/09/2019	08/25/2048
3136B3-BL-3	FNR 2018-70 CZ				1.A	8,864,413	103.7790	9,468,047	9,123,279	8,891,767		95,549			4.000	4.680	MON	138,528	272,528	10/17/2018	10/25/2048
3136B3-BY-5	FNR 2018-75 ZU				1.A	1,169,861	97.4310	1,235,858	1,268,444	1,172,970		5,940			3.500	4.390	MON	3,322	43,565	10/29/2018	10/01/2058
3136B3-DT-4	FNR 2018-73 BZ				1.A	4,099,855	92.5090	3,970,567	4,292,087	4,121,573		121,333			3.500	5.060	MON	12,519	148,295	08/30/2018	10/25/2048
3136B3-GN-4	FNR 2018-76 ZB				1.A	2,744,308	94.1310	2,858,308	3,036,522	2,790,365		67,975			3.500	6.310	MON	8,813	105,357	10/03/2018	10/25/2048
3136B3-MM-9	FNR 18-84 ZA				1.A	6,716,527	94.1100	7,046,258	7,487,257	6,864,674		150,800			3.500	6.190	MON	19,662	258,554	10/05/2018	11/01/2048
3136B3-MV-9	FNR 18-84 ZD				1.A	3,719,453	94.4930	3,887,091	4,113,629	3,800,169		107,029			3.500	6.700	MON	11,735	139,941	10/17/2018	11/01/2048
3136B3-PT-1	FNR 2018-88 MZ				1.A	5,107,962	93.7620	5,221,512	5,568,900	5,120,955		27,419			3.500	4.420	MON	14,669	191,266	10/30/2018	12/25/2058
3136B3-RS-1	FNR 18-89 VZ				1.A	3,318,088	103.1300	3,499,292	3,393,088	3,324,114		7,807			4.000	4.330	MON	10,067	132,828	10/26/2018	12/25/2048
3136B7-JB-8	FNR 2019-72 ZL				1.A	2,106,635	101.9050	2,169,383	2,128,823	2,112,466		5,406			3.000	3.220	MON	5,322	62,839	11/19/2019	12/25/2049
3136B7-V2-4	FNR 2019-82 HZ				1.A	5,498,898	106.5120	5,870,947	5,512,005	5,499,068		4,298			3.000	3.010	MON	13,780	164,090	12/03/2019	01/25/2050
3136B8-HA-0	FNR 2020-3 JZ			4	1.A	3,734,689	109.2360	4,102,625	3,755,744	3,738,898		3,981			3.000	3.090	MON	9,389	110,863	01/15/2020	02/25/2050
3136B8-HM-4	FNR 2020-3 AZ			4	1.A	1,259,291	110.0590	1,395,277	1,267,754	1,261,488		2,034			3.000	3.120	MON	2,536	37,422	01/15/2020	12/01/2049
3136BG-4G-3	FNR 2021-65 GZ			4	1.A	3,490,215	90.1610	3,504,204	3,886,607	3,491,714		1,498			2.000	2.610	MON	6,467	19,368	09/17/2021	10/25/2051
3136BG-5Y-3	FNR 2021-66 DZ			4	1.A	2,796,588	94.1090	2,837,410	3,015,025	2,797,725		1,137			2.000	2.460	MON	5,017	15,025	09/21/2021	10/25/2051
3136BG-AM-3	FNR 2021-42 NV				1.A	6,947,500	101.5630	7,109,410	7,000,000	6,948,173		673			2.500	2.530	MON	14,583	87,500	06/16/2021	07/25/2051

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
3136BG-N3-1	FNR 2021-56 ZK				1.A	2,734,622	100.4540	2,763,445	2,750,956	2,735,131		2,044			2.500	2.580	MON	11,836	17,218	08/06/2021	09/25/2051
3136BJ-F5-9	FNR 2021-73 DZ			4	1.A	1,968,342	101.0580	2,029,594	2,008,342	1,968,373		31			2.500	2.600	MON	4,184	8,342	10/12/2021	11/25/2051
3137A0-K9-5	FHR 3695 JG				1.A	2,010,617	108.2540	2,174,110	2,008,342	2,009,693		(500)			4.500	4.430	MON	7,531	90,375	06/07/2011	07/15/2040
3137A5-P2-4	FHR 3795 VZ				1.A	821,219	107.1230	1,017,065	949,437	903,461		14,277			4.000	5.220	MON	9,493	37,489	05/24/2011	01/15/2041
3137A7-UU-2	FHR 3828 LZ				1.A	4,380,979	106.2460	4,843,964	4,559,197	4,496,779		30,799			4.000	4.380	MON	67,959	179,515	08/10/2011	03/15/2041
3137A9-Y2-6	FHR 3835 ZV				1.A	5,735,967	106.3200	6,236,907	5,866,166	5,799,735		22,695			4.000	4.240	MON	54,361	231,612	08/10/2011	04/15/2041
3137AJ-AY-0	FHR 3955 Z				1.A	1,344,561	101.0700	1,360,663	1,346,258	1,344,154		3,288			4.500	4.490	MON	28,938	49,819	08/07/2013	11/15/2041
3137AN-ST-3	FHR 4027 PY				1.A	15,328,125	107.5530	16,133,010	15,000,000	15,130,200		(22,395)			3.500	3.300	MON	43,750	528,845	05/25/2012	04/15/2042
3137AQ-TL-2	FHLMC 4048F BE				1.A	7,430,445	116.6580	8,240,700	7,064,000	7,287,225		(18,622)			4.000	3.620	MON	23,547	282,560	05/22/2012	04/01/2042
3137B0-EF-7	FHR 4183 NQ				1.A	4,350,000	107.2140	5,360,690	5,000,000	4,488,434		44,406			3.000	4.330	MON	12,500	150,000	09/25/2013	03/15/2043
3137B1-3B-6	FHR 4182 ZD				1.A	3,984,881	105.1170	4,351,877	4,140,031	3,990,924		24,087			3.500	4.280	MON	10,044	143,623	05/31/2013	03/15/2043
3137B1-3E-0	FHR 4182 ZK				1.A	2,857,805	106.0520	3,034,990	2,861,794	2,857,349		4,770			3.500	3.500	MON	36,242	77,078	05/24/2016	03/15/2043
3137B1-BN-1	FHLMC 41-92				1.A	1,393,593	111.7850	1,676,775	1,500,000	1,417,315		5,866			3.500	4.120	MON	4,375	52,500	06/24/2013	04/15/2043
3137B2-G3-8	FHR 4206 LZ				1.A	4,324,756	110.2520	5,004,377	4,539,031	4,327,369		17,793			3.500	4.150	MON	10,336	155,895	05/31/2013	05/15/2043
3137B2-GH-7	FHR 4206 PY				1.A	7,950,051	104.7720	9,478,768	9,047,000	8,231,144		103,183			3.000	4.510	MON	22,618	271,410	09/25/2013	05/15/2043
3137B2-NF-3	FHR 4219 JZ				1.A	2,594,259	105.9490	2,851,881	2,691,759	2,599,994		11,431			3.500	4.140	MON	6,147	99,935	05/30/2013	05/15/2043
3137B3-6D-5	FHR 4215 ZK				1.A	3,231,228	104.2160	3,563,296	3,419,148	3,242,078		44,588			3.500	4.770	MON	13,535	118,475	06/11/2013	06/15/2043
3137B3-A3-2	FHR 4230 Z				1.A	2,590,379	98.9540	3,317,669	3,352,726	2,460,048		392,259			2.500	11.160	MON	24,420	68,222	11/07/2013	07/15/2043
3137B3-JF-6	FHR 4231 PY				1.A	2,054,363	108.6600	2,416,944	2,224,314	2,097,690		14,008			3.500	4.390	MON	6,488	77,851	09/24/2013	07/15/2043
3137B3-RV-2	FHR 4235 BC				1.A	1,838,672	101.5860	2,171,891	2,137,991	1,994,900		43,770			2.500	5.090	MON	4,454	53,450	12/19/2013	08/15/2028
3137B4-KX-3	FHR 4253 PB				1.A	4,045,622	105.6330	4,570,601	4,326,869	4,129,019		56,616			3.500	4.610	MON	12,620	151,440	09/25/2013	08/15/2041
3137B4-RQ-1	FHR 4249 GW				1.A	1,276,776	106.7710	1,472,266	1,378,900	1,299,991		34,413			3.500	4.930	MON	4,022	48,262	12/03/2013	10/15/2041
3137B6-LL-3	FHR 4285 PB				1.A	4,011,250	108.5950	4,343,816	4,000,000	4,005,949		(2,378)			4.000	3.920	MON	13,333	160,000	03/26/2014	11/15/2043
3137BF-BH-3	FHR 4413 VZ				1.A	3,807,058	106.5110	4,411,758	4,142,068	3,848,778		37,229			3.000	4.070	MON	10,355	122,266	08/21/2018	11/15/2044
3137BH-BN-6	FHR 4446 PM				1.A	2,992,500	105.9880	3,179,640	3,000,000	2,993,151		300			3.000	3.010	MON	7,500	90,000	05/25/2016	09/15/2044
3137BJ-6Z-1	FHR 4475 BC				1.A	829,817	101.2770	854,432	843,658	833,276		2,064			3.000	3.250	MON	2,109	25,310	05/24/2016	05/15/2045
3137BL-EX-2	FHLMC 45-10				1.A	16,009,637	102.8640	16,481,376	16,022,476	16,007,705		4,739			3.000	2.990	MON	40,056	473,267	06/17/2016	09/15/2045
3137BM-XG-6	FHR 4551 PB				1.A	990,000	109.7480	1,097,482	1,000,000	992,101		724			3.500	3.590	MON	2,917	35,000	03/10/2016	02/15/2046
3137BM-XN-1	FHR 4551 Z				1.A	1,232,621	110.2660	1,361,954	1,235,154	1,232,411		24			3.500	3.500	MON	2,964	42,422	04/26/2016	12/15/2043
3137BN-5C-4	FHR 4555 PC				1.A	4,989,063	106.6200	5,331,000	5,000,000	4,990,056		332			3.000	3.000	MON	12,500	150,000	05/24/2016	02/15/2046
3137BR-ER-2	FHR 4607 HB				1.A	9,168,672	104.0130	9,777,241	9,400,000	9,215,266		25,723			3.000	3.330	MON	23,500	282,000	01/05/2018	08/01/2046
3137BS-YV-9	FHR 4630 ZL				1.A	3,328,123	101.5560	3,784,450	3,726,467	3,405,459		67,369			3.000	5.220	MON	8,040	109,998	12/09/2016	11/15/2046
3137BT-RY-9	FHR 4636 ZN				1.A	1,019,950	105.3140	1,223,343	1,161,617	1,042,283		21,016			3.000	5.340	MON	2,635	34,289	08/16/2018	12/15/2046
3137BV-BA-3	FHR 4656 B				1.A	16,569,661	93.0720	16,193,433	17,398,824	16,629,120		502,749			3.000	4.310	MON	43,497	521,965	01/23/2017	02/15/2047
3137BV-QS-8	FHR 4657 TZ				1.A	11,840,259	98.4260	11,653,894	11,840,259	11,840,259					3.500	3.470	MON	34,534	406,658	06/09/2017	02/15/2047
3137BW-RN-6	FHR 4664 TZ				1.A	17,480,162	90.1890	16,983,321	18,830,811	17,779,764		259,720			3.000	4.570	MON	70,920	510,401	06/13/2017	03/15/2047
3137BY-5W-6	FHR 4680 BQ				1.A	379,722	99.1370	388,088	391,466	379,877		5,882			3.500	4.580	MON	1,142	13,701	02/07/2019	05/15/2047
3137F1-7F-9	FHR 4693 TZ				1.A	6,333,077	90.1560	6,084,056	6,748,365	6,436,078		88,691			3.000	4.420	MON	52,424	164,732	06/20/2017	06/15/2047
3137F2-ZW-9	FHR 4711 CZ				1.A	9,044,107	97.8730	8,988,915	9,184,265	9,076,226		47,511			3.500	3.930	MON	60,137	292,539	07/26/2017	08/15/2047
3137F3-K6-0	FHR 4768 ZH				1.A	4,558,062	101.9410	5,154,652	5,056,485	4,626,907		249,758			3.000	6.200	MON	12,641	149,763	02/02/2018	03/01/2048
3137F4-DM-1	FHR 4778 BN				1.A	1,158,957	101.0030	1,172,780	1,161,134	1,159,185		3,381			4.000	4.080	MON	3,870	46,445	10/11/2018	09/01/2045
3137F4-PQ-9	FHR 4776 MW				1.A	1,188,030	103.4110	1,234,775	1,194,046	1,190,169		9,061			4.000	4.630	MON	3,980	47,762	10/04/2018	07/01/2045
3137F5-3A-5	FHR 4791 ZB				1.A	6,053,426	108.1910	6,546,202	6,050,609	6,050,862		(2,263)			4.000	3.960	MON	36,430	208,163	04/25/2018	03/15/2048
3137FB-YC-4	FHR 4734 Z				1.A	5,591,271	90.0370	5,422,023	6,021,994	5,670,743		177,528			3.000	4.980	MON	52,514	153,338	11/10/2017	12/01/2047
3137FC-4R-2	FHR 4738 LZ				1.A	8,419,133	88.7680	8,025,234	9,040,683	8,546,278		119,859			3.000	4.540	MON	20,100	270,453	12/08/2017	12/01/2047
3137FC-BP-8	FHR 4741 GY				1.A	9,914,540	104.2930	10,687,906	10,248,000	9,968,087		25,867			3.000	3.340	MON	25,620	307,440	01/05/2018	12/01/2047
3137FD-7H-9	FHR 4748 YZ				1.A	5,446,594	106.6020	6,129,825	5,750,197	5,479,162		32,772			3.500	4.320	MON	15,235	197,493	03/05/2019	12/15/2047
3137FD-DG-4	FHR 4750 KZ				1.A	9,192,818	97.5800	8,977,668	9,200,315	9,191,743		(247)			3.500	3.490	MON	23,470	312,758	12/19/2017	01/01/2048
3137FE-K4-1	FHR 4771 BD				1.A	6,982,461	103.9670	7,273,092	6,995,578	6,983,835		12,554			4.000	4.050	MON	23,319	279,823	10/11/2018	10/01/2045
3137FG-3P-8	FHR 4801 ZN				1.A	29,076,706	106.3190	30,959,283	29,119,184	29,072,686		18			4.000	4.000	MON	111,234	1,082,017	05/15/2018	05/15/2048
3137FG-5H-4	FHR 4796 NZ				1.A	11,530,966	99.9130	11,520,934	11,530,966	11,530,966					4.000	3.950	MON	132,559	384,771	07/23/2018	05/15/2048
3137FJ-C2-3	FHR 4833 VZ				1.A	2,132,374	104.1000	2,282,117	2,192,235	2,125,930		41,320			4.000	4.900	MON	19,741	78,065	10/31/2018	09/15/2048
3137FQ-AT-0	FHR 4932 AZ				1.A	2,082,277	108.6970	2,308,211	2,123,527	2,088,548		5,866			3.000	3.310	MON	10,050	57,543	11/21/2019	12/25/2049
3137FQ-HA-4	FHR 4933 LZ				1.A	2,654,763	102.9020	2,738,246	2,661,029	2,654,781		115			3.000	3.000	MON	6,281	84,973	12/18/2019	12/25/2049
3137G1-BU-0	FWLS 2017-SC02 1A2				1.A	1,814,079	90.8360	1,759,158	1,936,631	1,847,769		18,368			3.000	4.250	MON	4,842	58,099	07/19/2017	05/25/2047
3137H1-5M-4	FHR 5123 GZ			4	1.A	4,015,153	99.1200	3,999,644	4,035,153	4,015,214		61			2.500	2.510	MON	22,161	35,153	06/10/2021	07/25/2051
3137H2-5X-8	FHR 5144 BZ			4	1.A	6,455,338	90.6620	6,388,755	7,046,783	6,460,323		4,985			2.000	2.590	MON	9,396	46,783	08/10/2021	07/01/2051

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
3137H2-7G-3	FHR 5140 EZ			4	1.A	12,652,495	90.8190	12,281,102	13,522,613	12,666,108		13,612			2.000	2.480	MON	90,038	22,613	08/26/2021	09/25/2051
3137H2-G6-5	FHR 5146 NB			4	1.A	682,148	88.9210	666,908	750,000	682,861		712			2.000	2.500	MON	1,250	5,000	08/23/2021	08/25/2051
3137H2-GK-4	FHR 5146 UB			4	1.A	682,031	88.8770	666,578	750,000	682,727		696			2.000	2.490	MON	1,250	5,000	08/23/2021	08/25/2051
3137H2-GR-9	FHR 5146 ZJ			4	1.A	676,321	86.8380	655,638	755,013	676,830		509			2.000	2.680	MON	1,254	5,013	08/19/2021	09/25/2051
3137H2-Z6-4	FHR 5150 GZ			4	1.A	950,299	100.0610	957,160	956,577	950,743		683			2.500	3.010	MON	1,993	5,979	09/15/2021	10/25/2051
3137H3-W3-2	FHR 5160 DZ			4	1.A	9,086,016	91.3770	8,982,398	9,830,000	9,090,166		4,150			2.000	2.580	MON	16,383	32,685	09/28/2021	11/25/2051
3138LH-MA-9	FN AN4852				1.A	953,008	114.6440	1,059,459	924,129	948,228		(2,115)			3.890	3.610	MON	3,096	36,448	02/03/2017	03/01/2047
31393G-3L-6	FHLMC SERIES 2531 CLASS Z				1.A	1,646,215	110.9810	1,916,967	1,727,293	1,703,376		7,381			5.500	5.850	MON	7,917	88,801	03/04/2003	12/15/2032
31393T-3S-3	FNMA SERIES 2003-111 CLASS SG				1.A	2,744,704	114.3770	3,600,582	3,147,995	2,975,318		57,630			10.000	11.620	MON	25,804	314,509	03/31/2004	12/25/2032
31393T-U6-1	FNMA SERIES 2003-109 CLASS SA				1.A	2,433,982	117.3870	3,141,249	2,675,977	2,590,427		15,914			9.428	10.490	MON	4,205	252,268	10/08/2003	01/25/2033
31393U-4J-9	FNMA SERIES 2004-W1 CLASS 1A7				1.A	2,012,565	111.3150	2,240,286	2,012,565	2,012,565					5.681	5.630	MON	9,528	114,334	01/08/2004	11/25/2043
31393U-BC-6	FNMA SERIES 2003-123 CLASS ND				1.A	1,825,354	113.9320	2,028,939	1,780,833	1,789,983		(2,225)			6.000	5.730	MON	8,904	106,850	08/11/2004	12/25/2033
31393U-DL-4	FNMA 2003-119 CLASS SA				1.A	269,495	113.2290	315,203	278,376	271,924		841			9.448	10.200	MON	438	26,299	04/26/2004	12/25/2033
31393U-DM-2	FNMA SERIES 2003-119 CLASS QD				1.A	161,660	113.2290	189,121	167,025	163,104		513			9.448	10.210	MON	263	15,779	10/22/2003	12/25/2033
31393U-DN-0	FNMA SERIES 2003-119 CLASS UG				1.A	242,443	113.2290	283,626	250,488	244,671		758			9.448	10.200	MON	394	23,668	10/22/2003	12/25/2033
31393U-DQ-3	FNMA SERIES 2003-119 CLASS SB				1.A	178,756	114.8600	200,837	174,853	174,853					10.348	10.340	MON	302	18,092	10/22/2003	12/25/2033
31393U-NR-0	FNMA SERIES 2003-W18 CLASS 1A7				1.A	9,617,495	110.9290	10,668,592	9,617,495	9,617,495					5.807	5.750	MON	46,541	558,488	11/07/2003	08/25/2043
31393W-3S-6	FHLMC SERIES 2650 CLASS PB				1.A	759,741	112.3800	906,036	806,225	791,136		4,025			5.000	5.490	MON	3,359	40,311	10/07/2004	07/15/2033
31393X-GN-1	FNMA SERIES 2004-W2 CLASS 1A4				1.A	1,355,990	110.0260	1,506,234	1,368,980	1,368,980		(248)			6.000	6.050	MON	6,845	82,148	03/04/2004	02/25/2044
31394B-YX-6	FNMA SERIES 2004-91 CLASS ZK				1.A	2,541,148	108.4940	3,392,231	3,126,653	2,961,110		53,139			4.500	6.040	MON	36,980	87,165	11/02/2004	12/25/2034
31394K-KZ-6	FHLMC SERIES 2682 CLASS SH				1.A	800,920	115.5000	1,030,676	892,360	892,575		(1,137)			9.420	9.410	MON	3,736	84,117	10/09/2003	02/15/2033
31394K-L2-8	FHLMC SERIOES 2682 CLASS SK				1.A	3,656,176	119.5190	4,451,769	3,724,738	3,725,348		(3,080)			10.420	10.410	MON	17,250	388,355	10/14/2003	01/15/2033
31394L-4S-8	FHLMC SERIES 2684 CLASS S				1.A	1,372,086	115.6510	1,818,880	1,572,732	1,573,002		(1,518)			9.990	9.980	MON	6,983	157,216	10/09/2003	01/15/2033
31394L-DC-3	FHLMC SERIES 2691 CLASS JS				1.A	2,781,824	113.5990	3,433,292	3,022,291	3,023,265		(2,512)			9.440	9.430	MON	12,681	285,497	10/14/2003	04/15/2033
31394L-GD-8	FHLMC SERIES 2691 CLASS SW				1.A	979,703	117.8770	1,164,887	988,223	988,591		(645)			10.440	10.420	MON	4,585	103,233	10/08/2003	09/15/2032
31394V-4H-0	FNMA SERIES 2006-18 CLASS PE				1.A	1,080,175	114.1350	1,277,624	1,119,397	1,103,087		4,137			5.500	5.810	MON	5,131	61,567	03/15/2006	03/25/2036
31394X-VL-7	FSPC SERIES T-60 CL 1A4D			5	1.A	1,439,180	111.9830	1,638,259	1,462,953	1,473,460		9,060			4.276	4.990	MON	5,213	63,600	05/04/2004	03/25/2044
31395C-XH-9	FHLMC SERIES 2827 CLASS PG				1.A	903,131	113.1680	1,007,571	890,332	892,914		(666)			6.000	5.840	MON	4,452	53,420	08/02/2004	07/15/2034
31396H-MW-6	FHLMC SERIES 3110 CLASS HE				1.A	1,167,762	113.2640	1,357,112	1,198,185	1,185,385		1,888			5.500	5.730	MON	5,492	65,900	03/16/2006	02/15/2036
31396N-HB-5	FHLMC 3136				1.A	1,565,492	114.7440	1,833,699	1,598,078	1,583,416		3,743			6.000	6.190	MON	7,990	95,885	06/01/2006	04/15/2036
31396P-SS-1	FNR 2007-7				1.A	736,715	112.4860	847,776	753,672	745,664		1,526			5.500	5.690	MON	3,454	41,452	02/21/2007	02/25/2037
31396U-VU-1	FHR 3184 AE				1.A	9,403,357	115.0080	10,480,545	9,112,883	9,208,463		(21,015)			6.000	5.650	MON	45,564	546,773	11/22/2006	07/15/2036
31396X-RS-5	FNMA 07-90				1.A	58,732	113.0790	67,105	59,344	58,922		454			6.000	6.080	MON	297	3,561	10/29/2007	09/25/2037
31397A-SH-7	FHLMC 3217 PE				1.A	1,152,761	113.7930	1,287,028	1,131,024	1,138,926		(1,747)			6.000	5.740	MON	5,655	67,861	10/04/2006	09/15/2036
31397B-5W-7	FHR 3211 HEE				1.A	1,762,346	113.6040	1,941,940	1,709,394	1,725,866		(3,219)			6.000	5.670	MON	8,547	102,564	12/21/2006	09/15/2036
31397B-6Q-9	FHLMC 3211-MB				1.A	1,124,666	114.2780	1,329,708	1,163,573	1,146,715		3,106			5.500	5.830	MON	5,333	63,997	10/03/2006	09/15/2036
31397C-SZ-3	FHR 3242 NH				1.A	10,410,371	113.5090	11,634,912	10,250,211	10,287,704		(8,342)			5.750	5.590	MON	49,116	589,387	11/24/2006	11/01/2036
31397C-TD-1	FHLMC 3242 PH				1.A	1,236,899	113.9830	1,409,855	1,236,899	1,236,899					5.750	5.720	MON	5,927	71,122	01/10/2007	11/15/2036
31397G-PF-1	FHR 3303 PD				1.A	641,389	113.1960	762,858	673,927	658,029		5,015			5.500	6.090	MON	3,089	37,066	05/29/2007	04/15/2037
31397H-B9-8	FHR 3312 HP				1.A	662,429	111.7800	794,861	711,095	691,296		5,105			5.500	6.200	MON	3,259	39,110	06/11/2007	05/15/2037
31397J-QS-6	FHR 3351 PC				1.A	368,359	114.6290	431,277	376,237	372,728		992			6.000	6.190	MON	1,881	22,574	07/18/2007	07/15/2037
31397J-W4-2	FHR 3349 PE				1.A	351,149	116.1140	396,971	341,881	345,626		(585)			6.000	5.640	MON	1,709	20,513	01/25/2008	07/15/2037
31397Q-G5-1	FNR 2011-18 ZE				1.A	848,899	109.9800	1,031,489	937,888	902,350		10,293			4.500	5.380	MON	7,331	38,155	02/01/2011	03/25/2041
31397Q-J3-3	FNR 2011-18 KY				1.A	1,805,480	106.3400	2,036,404	1,914,993	1,861,461		16,778			4.000	4.600	MON	6,383	76,600	06/09/2011	03/25/2041
31397S-G9-9	FNR 2011-46 Z				1.A	3,562,968	110.5000	4,289,953	3,882,310	3,720,340		100,408			4.500	5.510	MON	31,541	157,630	04/13/2011	05/25/2041
31397S-VR-2	FNR 2011-39 UZ				1.A	4,576,463	106.3330	5,199,013	4,889,369	4,750,676		54,269			4.000	4.630	MON	190,990	66,774	08/09/2011	05/25/2041
31397U-ZQ-5	FNR 2011-58 HL				1.A	853,009	105.9410	958,024	904,300	879,538		13,097			4.000	4.820	MON	3,014	36,172	06/08/2011	07/25/2041
31397W-X9-1	FHR 3473 AY				1.A	922,519	111.0950	1,062,044	955,979	939,332		4,655			5.000	5.440	MON	3,983	47,799	09/16/2008	07/15/2038
31398S-RK-1	FNR 2010-143 Z				1.A	1,073,212	107.0120	1,174,084	1,097,152	1,085,021		8,060			4.000	4.260	MON	48,961	18,869	08/10/2011	12/25/2040
31398S-RV-7	FNR 2010-143 BG				1.A	1,407,811	107.9400	1,631,776	1,511,744	1,468,290		24,590			4.000	4.650	MON	5,039	60,470	06/08/2011	12/25/2040
31398S-WG-4	FNR 2010-139 HA				1.A	1,648,487	109.3370	1,909,913	1,746,813	1,706,565		4,928			4.000	4.510	MON	5,823	69,873	06/07/2011	11/25/2040
31398T-X6-3	FNR 10-103 ME				1.A	448,537	106.9570	481,698	450,366	448,548		730			4.000	4.030	MON	1,501	18,015	03/20/2014	09/25/2040
3140FX-EK-4	FN BF0137				1.A	9,691,894	105.8980	10,466,756	9,883,809	9,703,199		36,931			3.000	3.300	MON	28,794	308,646	05/10/2017	08/01/2056
3140FX-FR-8	FN BF0175				1.A	14,943,270	103.8500	16,296,668	15,692,507	15,001,340		91,420			2.500	3.180	MON	44,927	392,313	10/24/2017	01/01/2057
31418C-3J-1	FN MA3500				1.A	266,449	102.2160	273,808	267,872	266,450		1,505			4.000	4.120	MON	893	10,715	10/10/2018	10/01/2048
31418C-4J-0	FN MA3524				1.A	539,314	103.5420	560,473	541,300	538,395		3,137			4.000	4.120	MON	1,797	16,574	10/10/2018	10/01/2048

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
35563P-GE-3	SCRT 2018-3 HZ				1.A	6,128,878	107.4590	7,737,777	7,200,671	6,143,711		43,927			3.000	4.650	MON	17,912	212,550	08/09/2018	08/25/2057
35563P-GH-6	SCRT 2018-3 MB				1.A	5,187,567	111.7730	6,137,357	5,490,912	5,212,890		23,797			3.500	4.190	MON	15,833	190,695	08/09/2018	08/25/2057
35563P-GK-9	SCRT 2018-3 MZ				1.A	21,569,138	114.1740	26,965,503	23,617,839	21,592,791		103,026			3.500	4.580	MON	108,965	773,429	08/09/2018	08/25/2057
35563P-HB-8	SCRT 2018-4 HB				1.A	8,312,490	106.2130	10,490,482	9,876,834	8,430,581		105,535			3.000	4.820	MON	142,660	189,386	11/08/2018	11/01/2057
35563P-HG-7	SCRT 2018-4 MB				1.A	22,321,552	111.8930	27,798,452	24,843,781	22,520,606		178,796			3.500	4.820	MON	236,326	715,290	11/08/2018	11/01/2057
35563P-HJ-1	SCRT 2018-4 MZ				1.A	11,548,700	114.1610	15,302,531	13,404,342	11,568,016		85,971			3.500	5.280	MON	38,756	472,898	11/08/2018	11/01/2057
35563P-JJ-9	SCRT 2019-1 MZ				1.A	5,158,891	114.2820	6,308,886	5,520,455	5,164,377		15,804			3.500	4.210	MON	15,961	189,602	03/07/2019	07/25/2058
35563P-LF-4	SCRT 2019-3 HZ				1.A	1,075,096	108.1240	1,162,436	1,075,096	1,075,096					3.000	2.970	MON	2,500	31,735	11/21/2019	10/25/2058
35563P-MP-1	SCRT 2019-4 MZ				1.A	12,674,080	106.4930	13,636,290	12,804,870	12,676,931		4,529			3.000	3.080	MON	30,150	377,976	11/06/2019	03/25/2059
35564C-AB-3	SLST 2018-1 A2				1.A	4,801,805	102.8710	5,040,669	4,900,000	4,828,828		7,439			3.500	3.770	MON	22,622	163,170	07/31/2018	06/25/2028
38374D-ES-4	GNR 2006-33 PC				1.A	215,522	111.6080	238,324	213,537	213,929		(93)			6.000	5.850	MON	1,068	12,812	01/31/2007	07/20/2036
38374E-ME-4	GNMA SERIES 2003-99 CLASS KD				1.A	2,579,721	109.9930	2,883,925	2,621,917	2,604,140		4,565			5.500	5.630	MON	12,017	144,205	11/14/2003	11/16/2033
38374E-SC-2	GNMA 2003-103 PC				1.A	3,452,165	108.1180	3,789,852	3,505,292	3,478,546		7,499			5.500	5.640	MON	16,066	192,791	12/19/2006	11/20/2033
38374F-PZ-1	GNMA SERIES 2004-11 CLASS ZH				1.A	1,080,975	106.2560	1,452,775	1,367,241	1,293,308		16,203			4.500	6.070	MON	17,716	61,526	03/04/2004	02/16/2034
38374F-Q9-8	GNMA SERIES 2004-18 CLASS ZC				1.A	256,212	108.6910	317,582	292,188	283,778		2,432			5.000	5.820	MON	1,217	14,609	03/26/2004	03/16/2034
38375P-LF-6	GNR 2008-9 Z				1.A	861,759	108.0010	1,000,089	926,000	896,145		7,515			5.000	5.830	MON	3,858	46,300	09/16/2008	02/20/2038
38376U-VR-7	GNR 2017-73 VZ				1.A	2,962,058	96.4930	2,952,398	3,059,702	2,999,633		25,305			3.500	4.360	MON	7,658	105,234	07/11/2017	05/20/2047
38378P-TP-3	GNR 2013-186 ZE				1.A	1,732,922	101.0960	2,469,060	2,442,297	1,797,297		75,345			2.500	8.230	MON	4,557	60,239	12/04/2013	06/01/2043
38378U-7S-0	GNR 2013-170 ZD				1.A	6,928,594	100.8400	9,871,745	9,789,542	7,170,217		293,592			2.500	8.290	MON	17,088	241,456	12/04/2013	11/16/2043
38378U-RP-4	GNR 2013-160 ZC				1.A	925,617	102.6820	1,259,127	1,226,242	969,091		45,610			2.500	7.800	MON	2,544	30,245	11/08/2013	10/16/2043
38378W-MX-8	GNR 2013-113 AZ				1.A	19,095,175	103.1800	21,702,562	21,033,691	19,528,330		389,265			3.000	5.340	MON	133,483	525,161	08/21/2018	08/20/2043
38378Y-BU-2	GNR 2013-167 HZ				1.A	4,929,439	103.8430	6,735,079	6,485,809	5,084,147		317,810			2.500	8.540	MON	12,816	161,362	12/04/2013	11/16/2043
38378Y-JZ-3	GNR 2013-169 ZK				1.A	5,781,940	103.7070	8,883,372	8,565,853	5,901,841		197,080			2.500	7.710	MON	38,759	211,274	12/04/2013	11/20/2043
38378Y-KD-0	GNR 2013-169 ZG				1.A	3,450,159	99.8900	5,109,608	5,115,235	3,521,657		117,716			2.500	7.750	MON	8,929	126,166	12/04/2013	11/16/2043
38379F-3Y-3	GNR 2015-185 NZ				1.A	3,083,253	105.2880	3,246,301	3,083,253	3,083,253					3.500	3.430	MON	7,356	114,529	03/08/2016	05/20/2045
38379T-FX-2	GNMA 15-182				1.A	3,491,477	103.2720	3,610,241	3,495,847	3,491,496		1,999			3.000	2.980	MON	8,740	104,875	05/20/2016	12/20/2045
38379W-4J-8	GNR 2016-62 MZ				1.A	5,964,586	103.5870	6,491,440	6,266,631	6,024,317		63,634			3.000	4.240	MON	13,725	184,979	06/15/2017	05/20/2046
38379W-BZ-4	GNR 2016-53 HZ				1.A	1,522,487	101.2060	1,556,960	1,538,411	1,522,261		12,092			3.000	3.300	MON	3,846	46,143	06/20/2016	04/20/2046
38380A-LP-0	GNR 2016-116 AZ				1.A	9,500,661	103.6830	10,878,541	10,492,116	9,701,080		293,798			3.000	5.780	MON	26,195	311,839	01/09/2019	09/20/2046
38380A-P9-2	GNR 2016-135 Z				1.A	1,144,876	103.8100	1,211,911	1,167,432	1,148,390		2,555			3.000	3.300	MON	2,513	34,460	11/01/2016	10/20/2046
38380A-TY-3	GNR 2016-118 AZ				1.A	3,438,930	90.2370	3,333,385	3,694,034	3,464,447		27,387			3.000	4.170	MON	8,131	109,041	08/10/2017	09/20/2046
38380B-C3-7	GNR 2016-156 AZ				1.A	2,036,108	103.5430	2,210,271	2,134,630	2,058,656		26,262			3.000	4.270	MON	5,101	63,312	06/29/2017	11/20/2046
38380K-ZQ-1	GNR 2018-22 LZ				1.A	2,848,537	102.9380	3,339,548	3,244,223	2,947,765		182,242			3.000	6.900	MON	8,111	96,763	07/23/2018	02/20/2048
38380U-VP-5	GNR 2018-13 PZ				1.A	667,610	103.9820	699,536	672,748	668,761		1,063			3.000	3.170	MON	617	19,505	12/05/2019	01/20/2048
38380U-WY-5	GNR 2018-11 Z				1.A	4,727,152	104.2750	5,393,923	5,172,777	4,795,569		67,346			3.000	4.780	MON	11,558	152,691	01/10/2018	01/01/2048
38380V-ES-6	GNR 2018-19 Z				1.A	4,574,718	103.0740	5,333,536	5,174,463	4,741,136		190,901			3.000	6.560	MON	12,563	153,122	02/02/2018	02/01/2048
38381A-XG-6	GNR 2018-154 Z				1.A	1,006,472	106.6240	1,092,586	1,024,713	1,010,465		4,231			4.000	4.490	MON	3,050	40,114	01/28/2019	11/20/2048
911760-SY-3	VENDE SERIES 2003-1 CLASS J				1.A	1,952,637	118.8410	2,324,537	1,956,006	1,952,637		834			5.750	5.740	MON	9,373	112,470	02/20/2003	11/15/2032
92261U-AB-0	VENDE 2008 - 1 GZ				1.A	11,282,825	110.9150	13,347,905	12,034,355	11,503,663		94,956			5.250	6.420	MON	37,222	518,356	04/17/2008	01/15/2037
BGH31S-PW-0	FEDERAL HOME LN MTG COR 3.5 15AUG42				1.A	4,310,405	104.0190	4,483,627	4,310,405	4,310,405					3.500	3.480	MON	27,377	123,727	08/01/2012	06/01/2042
BGH35W-ES-8	FEDERAL HOME LN MTG COR 3.0 15JUL43				1.A	843,221	97.6620	886,134	907,346	847,992		106,648			3.000	3.700	MON	41,986	12,113	06/18/2013	06/01/2043
BGH35W-F2-4	FEDERAL HOME LN MTG COR 3.5 15JUL43				1.A	3,666,450	105.6200	4,106,185	3,887,700	3,665,043		6,113			3.500	3.290	MON	102,052	56,007	06/19/2013	03/01/2043
BGH52H-NY-6	GNR 2017-77 DY				1.A	715,968	103.5550	742,811	717,313	715,974		169			3.500	3.500	MON	2,092	25,106	05/19/2017	03/01/2047
BGH54L-AV-5	STRU BA-8889 ZC				1.A	6,686,613	103.3430	7,123,968	6,893,518	6,680,664		86,153			3.500	3.760	MON	43,679	218,242	07/11/2017	07/01/2047
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						1,056,130,971	XXX	1,158,120,982	1,120,626,725	1,066,468,822		10,505,925			XXX	XXX	XXX	4,960,238	36,611,845	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities																					
13057M-AA-4	CASMFH 2.55 01/01/2040				1.A	1,000,000	99.1660	991,664	1,000,000	1,000,000					2.550	2.550	MON	2,196		12/21/2021	01/01/2040
161038-CE-2	CHAMFH 3.02 01/01/2038				1.A FE	760,000	100.6350	764,826	760,000	760,000					3.020	3.030	MON	1,976	23,271	12/23/2019	01/01/2038
161038-CF-9	CHAMFH 3.02 01/01/2038				1.A FE	240,000	100.6350	241,524	240,000	240,000					3.020	3.030	MON	624	7,349	12/23/2019	01/01/2038
196479-6Y-0	COSHSG 2.87 08/01/2037				1.B FE	5,000,000	105.4690	5,273,450	5,000,000	5,000,000					2.870	2.870	MON	12,357	145,493	06/28/2019	08/01/2037
30309H-AC-1	FRETE 2019-ML05 AUS				1.A	14,361,997	115.3260	16,288,380	14,123,771	14,319,711		(19,992)			3.440	3.250	MON	40,488	480,208	03/19/2019	01/01/2036
3132WR-RN-5	FG WA0503				1.A	21,376,080	111.4550	23,775,514	21,331,941	21,353,583		(14,134)			3.830	3.830	MON	146,570	748,200	04/17/2018	03/01/2044

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
3132WW-AA-0	FG WA2500				1.A	2,641,332	106.8100	2,947,624	2,759,695	2,658,518		11,880			3.260	3.890	MON	7,747	91,216	11/27/2018	09/01/2045
3132Y7-GN-9	FG WE2005				1.A	12,530,586	98.4320	13,050,885	13,258,783	12,654,367		47,769			3.180	4.010	MON	35,136	421,629	10/25/2018	09/01/2033
3133AX-WR-9	FHLMC 30YR UMBS			4	1.B FE	488,384	102.1660	484,393	474,123	488,385		1			2.500	2.270	MON	988		12/27/2021	11/01/2051
31359X-UW-7	FNA 2000-M1 Z			5	1.A	8,466	99.9390	8,186	8,191	5,302		(1,479)			7.349	(5.040)	MON	50	611	05/31/2007	01/17/2040
313637-2J-8	FN 109777				1.A	1,854,961	116.8770	2,148,219	1,838,017	1,851,860		(661)			4.030	4.020	MON	6,378	75,101	10/03/2018	09/01/2033
313637-3C-2	FN 109795				1.A	14,170,625	116.5730	16,320,220	14,000,000	14,136,624		(6,814)			3.730	3.700	MON	44,967	529,453	08/24/2018	09/01/2033
313637-PR-5	FN 109432				1.A	1,000,625	113.3970	1,133,970	1,000,000	1,000,339		134			3.650	3.720	MON	3,143	37,007	07/23/2018	08/01/2030
313637-PY-0	FN 109439				1.A	1,936,219	116.6370	2,216,103	1,900,000	1,928,802		(1,902)			3.820	3.720	MON	6,250	73,588	07/17/2018	08/01/2033
313637-Q5-2	FN 109476				1.A	59,783,170	108.9050	64,762,809	59,467,250	59,636,064		(51,637)			3.750	3.700	MON	244,872	2,260,994	07/26/2018	08/01/2028
313637-R6-9	FN 109509				1.A	6,071,250	108.6080	6,516,480	6,000,000	6,041,494		(11,375)			3.870	3.710	MON	19,995	235,425	07/27/2018	09/01/2028
313637-S8-4	FN 109543				1.A	10,032,813	108.8680	10,886,800	10,000,000	10,017,388		(5,955)			3.860	3.850	MON	33,239	391,361	06/15/2018	08/01/2030
313637-TL-4	FN 109555				1.A	10,056,250	113.9770	11,397,700	10,000,000	10,038,547		(3,970)			3.850	3.850	MON	33,153	390,347	08/01/2018	09/01/2030
313637-UD-0	FN 109580				1.A	9,505,938	113.4520	10,777,940	9,500,000	9,502,022		839			3.785	3.850	MON	30,963	364,569	08/02/2018	09/01/2030
313637-VK-3	FN 109618				1.A	8,042,500	110.2010	8,816,080	8,000,000	8,025,812		(5,055)			3.690	3.670	MON	25,420	299,300	08/08/2018	10/01/2028
313637-W4-8	FN 109667				1.A	1,013,702	116.6190	1,175,009	1,007,562	1,012,602		(142)			4.000	4.030	MON	3,470	40,862	10/03/2018	09/01/2033
313637-WC-0	FN 109643				1.A	351,276	107.0120	362,758	338,988	349,854		(796)			4.270	3.970	MON	1,246	14,676	08/10/2018	09/01/2048
313637-WE-6	FN 109645				1.A	12,500,750	111.9810	13,885,644	12,400,000	12,470,552		(7,842)			3.730	3.700	MON	39,828	468,944	08/10/2018	09/01/2030
313637-XD-7	FN 109676				1.A	1,985,681	116.1130	2,313,950	1,992,843	1,987,165		972			3.910	4.030	MON	6,710	79,002	10/03/2018	09/01/2033
313637-Y2-0	FN 109729				1.A	6,026,865	108.8080	6,508,895	5,982,000	6,007,188		(7,041)			3.720	3.640	MON	19,162	225,621	08/09/2018	09/01/2028
313637-Y5-3	FN 109732				1.A	19,124,688	112.6790	21,409,010	19,000,000	19,092,008		(9,750)			3.780	3.770	MON	61,845	728,175	08/20/2018	09/01/2033
313637-YS-3	FN 109721				1.A	1,274,435	117.4620	1,475,081	1,255,794	1,270,963		(939)			4.090	4.030	MON	4,423	52,075	10/03/2018	09/01/2033
313637-YT-1	FN 109722				1.A	11,072,188	112.8910	12,418,010	11,000,000	11,050,155		(5,276)			3.690	3.680	MON	34,953	411,538	08/20/2018	09/01/2030
313637-Z9-4	FN 109768				1.A	15,075,213	117.0590	17,613,868	15,047,000	15,071,803		2,513			3.910	3.980	MON	50,662	596,509	08/17/2018	09/01/2038
313637-ZD-5	FN 109740				1.A	2,665,054	115.6770	3,033,559	2,622,439	2,656,838		(2,294)			3.790	3.700	MON	8,559	100,771	08/20/2018	09/01/2033
3136B1-LF-9	FNA 2018-M3 A2				1.A	13,554,033	98.0960	13,733,440	14,000,000	13,680,884		39,567			3.085	3.460	MON	38,059	438,390	03/13/2018	02/25/2030
3136BJ-WW-1	FNR 2021-76 PZ				1.A	8,966,354	100.3580	9,121,018	9,088,481	8,972,162		13,775			2.500	3.770	MON	18,934	37,869	09/23/2021	11/25/2051
31377U-5M-1	FN 387952				1.A	18,876,375	115.4350	21,701,780	18,800,000	18,864,685		(244)			3.880	3.930	MON	62,813	739,571	08/21/2018	09/01/2038
31377U-6D-0	FN 387968				1.A	1,879,230	115.4030	2,124,863	1,841,254	1,874,670		(2,225)			4.060	3.930	MON	6,437	75,793	07/17/2018	08/01/2048
31377U-6E-8	FN 387969				1.A	3,011,250	108.3590	3,250,770	3,000,000	3,005,590		(1,853)			3.650	3.630	MON	9,429	111,021	07/17/2018	08/01/2028
31377U-6Y-4	FN 387987				1.A	7,054,688	113.7530	7,962,710	7,000,000	7,036,382		(6,308)			3.650	3.650	MON	21,292	259,049	07/17/2018	09/01/2030
31377U-7L-1	FN 387999				1.A	19,364,350	113.5840	21,898,995	19,280,000	19,340,348		(3,103)			3.610	3.630	MON	59,934	705,675	07/13/2018	08/01/2030
31377U-X6-5	FN 387801				1.A	10,021,875	113.2930	11,329,300	10,000,000	10,014,661		44			3.620	3.670	MON	31,172	367,028	05/10/2018	07/01/2030
31377U-X7-3	FN 387802				1.A	28,036,094	113.6190	31,813,320	28,000,000	28,022,172		2,369			3.680	3.740	MON	88,729	1,044,711	05/23/2018	07/01/2030
31377U-XN-8	FN 387785				1.A	13,585,209	113.8180	15,288,034	13,432,000	13,543,219		(9,695)			3.690	3.640	MON	42,680	502,525	07/16/2018	09/01/2030
3137BE-WR-1	FHMS Q001 A3				1.B FE	4,217,500	110.6430	4,425,720	4,000,000	4,142,835		(24,402)			3.815	3.130	MON	12,717	152,601	07/26/2017	02/25/2032
3137FE-TP-5	FHMS K073 AM				1.A	11,732,163	110.2060	12,894,044	11,700,000	11,711,078		(5,435)			3.450	3.390	MON	33,638	403,650	02/22/2018	01/01/2028
3137FG-6S-9	FHMS K155 A2				1.A	19,202,825	114.4560	21,746,640	19,000,000	19,141,044		(21,812)			3.750	3.580	MON	59,375	712,500	06/07/2018	11/25/2032
3137FG-6T-7	FHMS K155 A3				1.A	52,186,316	116.0690	60,355,984	52,000,000	52,118,146		(19,973)			3.750	3.690	MON	162,500	1,950,000	06/07/2018	04/25/2033
3137FG-ZZ-1	FHMS K156 A2				1.A	26,204,126	100.5130	26,133,380	26,000,000	26,148,187		(24,601)			3.700	3.640	MON	80,167	961,996	08/14/2018	07/25/2036
3137FH-2A-0	FHMS K156 A3				1.A	18,016,488	98.9660	17,813,880	18,000,000	18,003,944		(5,544)			3.700	3.730	MON	55,500	665,998	08/14/2018	07/25/2036
3137FH-Q6-3	FHMS K157 A2				1.A	14,055,452	102.3200	14,120,160	13,800,000	13,958,147		(55,808)			3.990	3.420	MON	45,885	550,620	09/20/2018	05/01/2033
3137FH-Q7-1	FHMS K157 A3				1.A	14,694,010	100.7380	14,607,010	14,500,000	14,647,112		(15,822)			3.990	3.810	MON	48,213	578,550	09/20/2018	08/01/2033
3137FJ-Y6-0	FHMS K158 A2				1.A	9,911,670	101.3200	10,132,000	10,000,000	9,927,553		5,996			3.900	3.980	MON	32,500	390,000	11/07/2018	12/25/2030
3137FJ-Y7-8	FHMS K158 A3				1.A	16,673,362	100.6170	17,104,890	17,000,000	16,729,193		20,480			3.900	4.070	MON	55,250	663,000	11/07/2018	10/25/2033
3138L5-VJ-6	FNMA 4.83 5116 FEDERAL NA AM5731 3.99				1.A	1,606,920	115.5030	1,731,078	1,498,730	1,578,673		(10,721)			4.830	3.960	MON	6,233	73,394	03/06/2014	01/01/2044
3138L6-LM-8	01JUN44				1.A	5,296,116	114.0490	5,916,974	5,188,099	5,265,280		(12,389)			3.990	3.750	MON	17,250	207,005	05/15/2014	05/01/2044
3138LA-XT-1	FN AM9689				1.A	3,551,878	113.6890	3,961,800	3,484,769	3,543,434		(5,907)			3.850	3.670	MON	11,553	136,027	04/29/2019	09/01/2045
3138LC-QA-6	FN AN0448				1.A	34,615,569	114.1420	38,709,988	33,913,886	34,471,427		(53,154)			3.880	3.710	MON	113,304	1,334,135	04/29/2019	01/01/2046
3138LC-RE-7	FN AN0484				1.A	3,537,188	110.9550	3,883,425	3,500,000	3,525,484		(1,798)			3.760	3.740	MON	11,332	133,428	11/13/2015	12/01/2035
3138LC-VN-2	FN AN0620				1.A	10,205,421	115.2990	11,483,255	9,959,545	10,154,235		(18,891)			4.010	3.800	MON	34,391	404,925	12/07/2015	01/01/2046
3138LD-CZ-4	FN AN0987				1.A	20,216,197	114.8630	22,696,084	19,759,264	20,089,154		(20,241)			3.550	3.430	MON	60,403	711,196	01/20/2016	02/01/2036
3138LD-D9-1	FN AN1027				1.A	1,835,250	113.9030	2,046,908	1,797,062	1,824,875		(1,683)			3.530	3.420	MON	5,463	64,317	02/01/2016	02/01/2036
3138LD-JE-4	FN AN1160				1.A	2,308,924	109.6910	2,481,501	2,262,265	2,295,539		(3,148)			3.500	3.350	MON	6,818	80,279	02/18/2016	03/01/2036
3138LD-K4-4	FN AN1214				1.A	6,909,501	112.5950	7,622,538	6,769,873	6,877,404		(13,700)			3.560	3.340	MON	20,084	241,007	02/29/2016	04/01/2046
3138LD-PM-9	FN AN1327				1.A	465,855	109.1830	498,356	456,441	462,359		(908)			3.560	3.360	MON	1,399	16,475	03/15/2016	01/01/2033
3138LE-NT-4	FN AN2201				1.A	936,730	100.9670	926,675	917,800	933,074		(1,402)			3.450	3.280	MON	2,727	32,104	06/21/2016	07/01/2046
3138LE-QX-2	FN AN2269				1.A	8,125,674	110.4240	8,791,372	7,961,468	8,091,983		(11,990)			3.240	3.070	MON	22,212	261,534	06/27/2016	08/01/2046

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
3138LF-L7-1	FN AN3049				1.A	1,131,162	109.0050	1,248,433	1,145,299	1,133,679		1,460			3.200	3.400	MON	3,156	37,159	08/10/2017	10/01/2046
3138LF-L8-9	FN AN3050				1.A	1,535,614	100.8370	1,558,696	1,545,758	1,536,601		518			3.280	3.370	MON	4,225	50,701	08/10/2017	10/01/2046
3138LG-SU-1	FN AN4130				1.A	6,975,714	113.4270	7,829,158	6,902,376	6,959,784		(2,223)			3.440	3.420	MON	20,446	240,740	12/01/2016	01/01/2037
3138LG-SV-9	FN AN4131				1.A	7,773,457	113.4480	8,726,117	7,691,733	7,755,696		(2,465)			3.440	3.420	MON	22,785	268,271	12/01/2016	01/01/2037
3138LH-AV-6	FN AN4519				1.A	3,886,227	116.5080	4,424,076	3,797,230	3,868,724		(8,172)			4.050	3.820	MON	12,816	153,788	12/27/2016	02/01/2047
3138LH-D3-5	FN AN4621				1.A	6,644,074	109.9430	7,157,079	6,509,809	6,597,777		(14,646)			3.560	3.330	MON	19,956	234,968	01/18/2017	08/01/2032
3138LH-L9-3	FN AN4851				1.A	3,812,941	114.1610	4,238,970	3,713,151	3,796,496		(7,179)			3.850	3.620	MON	12,310	144,942	02/03/2017	03/01/2047
3138LH-N4-2	FN AN4910				1.A	935,497	112.5690	1,041,043	924,804	932,521		(533)			3.550	3.510	MON	2,827	33,287	01/18/2017	02/01/2035
3138LJ-2G-4	FN AN6174				1.A	38,059,375	109.4900	41,606,200	38,000,000	38,046,049		4,138			3.210	3.260	MON	194,428	1,236,742	06/26/2017	07/01/2037
3138LJ-3J-7	FN AN6200				1.A	4,497,660	112.9250	4,976,345	4,406,770	4,481,063		(8,333)			3.550	3.340	MON	13,037	156,440	06/27/2017	07/01/2047
3138LJ-LN-8	FN AN5732				1.A	16,110,000	108.8450	17,415,200	16,000,000	16,070,134		(8,772)			3.260	3.220	MON	44,916	528,845	05/17/2017	06/01/2032
3138LJ-WD-8	FN AN6043				1.A	6,182,571	110.5310	6,820,868	6,171,000	6,179,994		575			3.290	3.340	MON	17,483	205,846	06/13/2017	07/01/2037
3138LJ-XQ-8	FN AN6086				1.A	4,896,898	106.1670	5,115,759	4,818,596	4,880,962		(4,217)			3.380	3.280	MON	14,025	165,131	06/15/2017	08/01/2037
3138LJ-ZV-5	FN AN6155				1.A	2,126,675	109.9860	2,565,973	2,333,000	2,168,463		13,941			3.060	4.000	MON	6,147	72,381	10/17/2018	08/01/2032
3138LK-JK-4	FN AN6565				1.A	1,937,218	112.1950	2,129,545	1,898,070	1,931,181		(2,676)			3.420	3.260	MON	5,590	65,816	08/28/2017	09/01/2047
3138LK-YX-9	FN AN7025				1.A	1,044,013	113.5010	1,155,365	1,017,929	1,039,587		(2,312)			3.595	3.340	MON	3,050	36,595	09/26/2017	10/01/2047
3138LL-EC-5	FN AN7330				1.A	10,004,688	111.1790	11,117,900	10,000,000	10,004,651		2,408			3.260	3.330	MON	28,072	330,528	10/20/2017	12/01/2037
3138LL-KR-5	FN AN7503				1.A	2,041,250	111.1780	2,223,560	2,000,000	2,032,572		(2,393)			3.510	3.380	MON	6,045	71,175	10/25/2017	11/01/2037
3138LM-2Q-5	FN AN8882				1.A	10,995,373	114.1710	12,508,575	10,956,000	10,985,405		122			3.550	3.590	MON	33,492	394,340	03/13/2018	04/01/2033
3138LM-4B-6	FN AN8917				1.A	5,908,977	109.6870	6,457,165	5,886,901	5,901,886		(1,568)			3.590	3.600	MON	18,199	214,275	03/14/2018	04/01/2033
3138LM-4C-4	FN AN8918				1.A	12,693,115	113.7240	14,143,410	12,436,610	12,637,404		(14,326)			3.695	3.570	MON	39,571	465,915	03/12/2018	05/01/2033
3138LM-4T-7	FN AN8933				1.A	8,010,000	114.1750	9,134,000	8,000,000	8,006,981		1,300			3.530	3.590	MON	24,318	286,322	03/20/2018	04/01/2033
3138LM-4Y-6	FN AN8938				1.A	12,033,750	111.4020	13,368,240	12,000,000	12,020,905		(753)			3.420	3.450	MON	35,340	416,100	03/15/2018	04/01/2030
3138LM-5H-2	FN AN8947				1.A	3,442,500	114.2420	3,884,228	3,400,000	3,432,453		(2,009)			3.600	3.560	MON	10,540	124,100	03/19/2018	04/01/2033
3138LM-6A-6	FN AN8964				1.A	6,011,250	112.1580	6,729,480	6,000,000	6,006,403		126			3.500	3.550	MON	18,083	212,917	03/21/2018	04/01/2030
3138LM-6D-0	FN AN8967				1.A	6,636,475	112.1450	7,375,633	6,576,872	6,618,055		(3,956)			3.490	3.450	MON	19,765	232,721	03/15/2018	04/01/2030
3138LM-6G-3	FN AN8970				1.A	11,058,438	105.7890	11,636,790	11,000,000	11,027,225		(9,939)			3.545	3.490	MON	33,579	395,366	03/21/2018	04/01/2028
3138LM-6P-3	FN AN8977				1.A	17,636,713	102.6720	18,164,730	17,692,000	17,648,494		7,630			3.580	3.690	MON	54,541	642,170	07/17/2018	05/01/2033
3138LM-6W-8	FN AN8984				1.A	1,982,899	107.1430	2,122,216	1,980,733	1,980,825		(395)			3.510	3.530	MON	5,987	70,489	03/21/2018	04/01/2028
3138LM-7A-5	FNMA >7 YR BALLOON MULTI				1.A	7,039,375	111.6410	7,814,870	7,000,000	7,025,221		(2,903)			3.515	3.510	MON	21,188	249,467	03/22/2018	04/01/2030
3138LM-7C-1	FN AN8990				1.A	10,250,775	111.7330	11,403,608	10,206,124	10,235,600		(1,836)			3.530	3.550	MON	31,024	365,280	02/15/2018	04/01/2030
3138LM-7F-4	FN AN8993				1.A	4,716,314	113.7200	5,360,042	4,713,368	4,716,549		1,055			3.780	3.850	MON	15,342	180,640	03/23/2018	04/01/2048
3138LM-HB-2	FN AN8325				1.A	7,047,038	108.5390	7,604,436	7,006,165	7,035,758		(3,858)			3.560	3.530	MON	21,478	252,884	04/29/2019	02/01/2038
3138LM-K6-9	FN AN8416				1.A	1,655,620	113.2650	1,875,170	1,655,555	1,656,013		416			3.740	3.820	MON	5,332	62,778	03/02/2018	02/01/2048
3138LM-KK-8	FN AN8397				1.A	2,323,132	113.5130	2,659,078	2,342,531	2,325,831		2,125			3.540	3.710	MON	7,141	84,077	04/29/2019	03/01/2048
3138LM-KL-6	FN AN8398				1.A	1,395,613	112.9840	1,587,893	1,405,419	1,393,286		(2,318)			3.500	3.680	MON	4,234	53,377	04/29/2019	02/01/2048
3138LM-MR-1	FN AN8467				1.A	13,056,675	108.4540	14,116,425	13,016,000	13,043,489		(2,820)			3.290	3.300	MON	36,875	434,174	01/25/2018	03/01/2033
3138LM-PN-7	FN AN8528				1.A	5,230,063	110.8330	5,763,311	5,200,000	5,221,704		(1,658)			3.430	3.430	MON	15,359	180,837	02/01/2018	03/01/2033
3138LM-PV-9	FN AN8535				1.A	3,943,906	110.6740	4,426,960	4,000,000	3,959,774		5,406			3.260	3.480	MON	11,229	132,211	03/16/2018	03/01/2030
3138LM-Q7-1	FN AN8577				1.A	12,052,500	112.1050	13,452,600	12,000,000	12,035,508		(2,369)			3.480	3.500	MON	35,960	423,400	03/28/2018	05/01/2030
3138LM-RA-3	FN AN8580				1.A	29,355,766	115.7350	33,678,885	29,100,000	29,342,211		3,498			3.510	3.510	MON	87,955	996,450	12/17/2021	04/01/2038
3138LM-SN-4	FN AN8624				1.A	11,898,827	112.3680	13,225,305	11,769,637	11,859,143		(9,226)			3.520	3.460	MON	35,675	420,045	03/16/2018	03/01/2030
3138LM-SU-8	FN AN8630				1.A	16,290,175	112.0710	18,245,159	16,280,000	16,282,826		2,058			3.490	3.550	MON	48,926	576,063	02/14/2018	04/01/2030
3138LM-SV-6	FN AN8631				1.A	26,096,300	111.6340	29,114,147	26,080,000	26,084,707		3,202			3.400	3.460	MON	76,356	899,036	02/13/2018	04/01/2030
3138LM-TV-5	FN AN8663				1.A	8,020,000	114.2010	9,136,080	8,000,000	8,014,549		635			3.560	3.610	MON	24,524	288,756	02/15/2018	03/01/2033
3138LM-V5-9	FN AN8735				1.A	5,651,307	110.9830	6,219,512	5,604,023	5,637,418		(4,563)			3.650	3.590	MON	17,614	207,388	02/23/2018	03/01/2033
3138LM-WK-5	FN AN8749				1.A	2,345,863	112.0270	2,611,272	2,330,931	2,341,113		(872)			3.470	3.460	MON	6,965	82,007	03/16/2018	03/01/2030
3138LM-XC-2	FN AN8774				1.A	5,003,125	111.9360	5,596,800	5,000,000	5,001,315		559			3.430	3.490	MON	14,768	173,882	03/19/2018	05/01/2030
3138LM-XE-8	FN AN8776				1.A	20,620,880	113.5090	23,391,935	20,608,000	20,617,450		3,738			3.520	3.590	MON	62,465	735,477	03/19/2018	05/01/2033
3138LM-XN-8	FN AN8784				1.A	23,014,375	111.8610	25,728,030	23,000,000	23,006,346		2,674			3.450	3.510	MON	68,329	804,521	03/22/2018	05/01/2030
3138LM-Y2-3	FN AN8828				1.A	9,386,134	104.3350	9,660,195	9,258,825	9,347,583		(9,359)			3.630	3.540	MON	28,942	340,763	03/09/2018	04/01/2030
3138LM-YK-3	FN AN8813				1.A	4,062,500	111.6520	4,466,080	4,000,000	4,044,462		(6,201)			3.720	3.570	MON	12,813	150,867	02/28/2018	04/01/2033
3138LM-Z6-3	FN AN8864				1.A	10,257,375	113.1490	11,541,198	10,200,000	10,238,875		(3,156)			3.540	3.540	MON	31,093	366,095	02/28/2018	05/01/2030
3138LM-ZX-4	FN AN8857				1.A	21,013,125	110.1290	23,127,090	21,000,000	21,003,983		2,533			3.445	3.500	MON	62,297	733,498	03/02/2018	05/01/2030
3138LN-2T-7	FN AN9785				1.A	19,120,234	116.8540	22,202,260	19,000,000	19,096,120		(2,429)			3.775	3.800	MON	61,763	727,212	06/11/2018	07/01/2033
3138LN-6T-3	FN AN9881				1.A	4,639,895	114.4210	5,223,319	4,565,000	4,617,372		(6,811)			3.900	3.760	MON	15,331	180,508	06/14/2018	07/01/2030
3138LN-6V-8	FN AN9883				1.A	6,893,500	117.5260	7,991,768	6,800,000	6,874,365		(4,014)			3.850	3.810	MON	22,544	265,436	06/14/2018	07/01/2033
3138LN-6W-6	FN AN9884				1.A	16,012,500	118.2960	18,927,360	16,000,000	16,013,336		3,485			4.020	4.110	MON	55,387	652,133	07/26/2018	09/01/2048

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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR		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
3138LN-7M-7	FN AN9899				1.A	12,481,937	115.6640	14,219,374	12,293,690	12,444,539		(10,090)			3.810	3.730	MON	40,334	474,895	06/19/2018	07/01/2033
3138LN-AP-6	FN AN9013				1.A	14,308,938	107.6630	15,395,809	14,300,000	14,298,045		(1,862)			3.510	3.540	MON	43,222	508,901	03/23/2018	06/01/2028
3138LN-B6-7	FN AN9060				1.A	5,062,799	115.4420	5,789,416	5,015,000	5,052,370		(1,730)			3.650	3.640	MON	15,762	185,590	04/05/2018	05/01/2033
3138LN-BE-0	FN AN9036				1.A	18,193,756	112.8570	20,421,248	18,094,800	18,161,757		(5,142)			3.460	3.470	MON	109,078	634,776	03/28/2018	05/01/2030
3138LN-BJ-9	FN AN9040				1.A	15,154,688	112.3450	16,851,750	15,000,000	15,105,297		(10,673)			3.500	3.450	MON	45,208	532,292	03/28/2018	04/01/2030
3138LN-BM-2	FN AN9043				1.A	5,027,344	112.0210	5,601,050	5,000,000	5,018,596		(1,516)			3.440	3.440	MON	14,811	174,389	04/02/2018	05/01/2030
3138LN-C9-0	FN AN9095				1.A	930,552	110.5470	1,042,709	943,227	933,722		1,559			3.640	3.900	MON	2,956	34,810	05/02/2018	05/01/2033
3138LN-CD-1	FN AN9067				1.A	35,185,938	113.1220	39,592,700	35,000,000	35,144,863		(3,682)			3.510	3.530	MON	105,788	1,245,563	03/29/2018	05/01/2033
3138LN-D2-4	FN AN9120				1.A	5,937,807	113.6100	6,658,550	5,860,883	5,915,626		(5,647)			3.700	3.620	MON	18,673	219,865	04/20/2018	05/01/2030
3138LN-EG-2	FN AN9134				1.A	5,003,125	112.5890	5,629,450	5,000,000	5,001,304		373			3.800	3.870	MON	16,361	192,639	04/30/2018	06/01/2033
3138LN-EJ-6	FN AN9136				1.A	4,005,387	112.1690	4,489,996	4,002,885	4,004,157		608			3.480	3.540	MON	11,995	141,235	04/10/2018	05/01/2030
3138LN-F6-3	FN AN9188				1.A	8,007,500	114.7460	9,179,680	8,000,000	8,005,165		1,495			3.580	3.650	MON	24,662	290,378	04/13/2018	05/01/2033
3138LN-FE-6	FN AN9164				1.A	15,084,375	112.8140	16,922,100	15,000,000	15,058,324		(4,019)			3.550	3.560	MON	45,854	539,896	04/13/2018	05/01/2030
3138LN-FF-3	FN AN9165				1.A	949,477	114.3180	1,077,678	942,702	948,454		(227)			3.880	3.890	MON	3,150	37,085	04/20/2018	05/01/2038
3138LN-FJ-5	FN AN9168				1.A	23,100,625	112.7560	25,933,880	23,000,000	23,067,308		(3,735)			3.550	3.570	MON	104,056	827,840	04/12/2018	06/01/2030
3138LN-G9-6	FN AN9223				1.A	3,015,938	113.4060	3,402,180	3,000,000	3,012,312		(369)			3.580	3.600	MON	9,248	108,892	04/11/2018	05/01/2033
3138LN-GB-1	FN AN9193				1.A	303,656	104.0470	312,141	300,000	303,034		(163)			3.980	3.950	MON	1,028	12,106	05/02/2018	05/01/2038
3138LN-GH-8	FN AN9199				1.A	17,545,117	112.9040	19,758,200	17,500,000	17,529,213		(746)			3.590	3.630	MON	54,099	636,976	05/02/2018	05/01/2030
3138LN-GM-7	FN AN9203				1.A	10,853,317	112.7600	12,179,208	10,801,000	10,836,456		(2,655)			3.540	3.550	MON	32,925	387,666	04/18/2018	05/01/2030
3138LN-HW-4	FN AN9244				1.A	8,003,750	113.6350	9,090,800	8,000,000	8,001,248		1,134			3.690	3.760	MON	25,420	299,300	05/18/2018	06/01/2030
3138LN-JX-0	FN AN9277				1.A	39,962,344	116.9410	46,659,459	39,900,000	39,958,407		8,953			3.560	3.630	MON	142,456	1,440,168	03/29/2018	05/01/2038
3138LN-KS-9	FN AN9304				1.A	30,018,750	115.2180	34,565,400	30,000,000	30,012,541		6,213			3.620	3.690	MON	93,517	1,101,083	05/04/2018	06/01/2033
3138LN-L7-4	FN AN9349				1.A	3,061,875	116.7590	3,502,770	3,000,000	3,047,750		(4,189)			3.970	3.830	MON	10,256	120,754	04/26/2018	07/01/2033
3138LN-L9-0	FN AN9351				1.A	14,118,125	116.2140	16,269,960	14,000,000	14,092,255		(3,548)			3.720	3.730	MON	44,847	528,033	05/01/2018	06/01/2033
3138LN-M7-3	FN AN9381				1.A	3,519,141	112.5450	3,939,075	3,500,000	3,513,550		(1,475)			3.730	3.730	MON	11,242	132,363	05/02/2018	06/01/2033
3138LN-MR-9	FN AN9367				1.A	14,136,229	112.7180	15,901,774	14,107,573	14,125,624		584			3.570	3.610	MON	43,369	510,635	05/01/2018	06/01/2030
3138LN-MY-4	FN AN9374				1.A	60,206,250	113.0470	67,828,200	60,000,000	60,136,108		(5,442)			3.600	3.630	MON	186,000	2,190,000	05/02/2018	06/01/2030
3138LN-N2-3	FN AN9408				1.A	5,039,063	116.6050	5,830,250	5,000,000	5,028,648		(3,192)			3.750	3.590	MON	16,146	190,104	05/14/2018	07/01/2033
3138LN-ND-9	FN AN9387				1.A	29,690,612	114.2120	33,731,046	29,533,714	29,643,522		(15,398)			3.670	3.550	MON	93,335	1,098,941	05/03/2018	06/01/2033
3138LN-NE-7	FN AN9388				1.A	13,290,070	114.2120	15,098,659	13,219,853	13,273,610		(2,744)			3.670	3.690	MON	44,453	493,306	05/03/2018	06/01/2033
3138LN-NF-4	FN AN9389				1.A	4,712,796	114.2120	5,354,134	4,687,891	4,707,431		(509)			3.670	3.690	MON	14,815	174,435	05/03/2018	06/01/2033
3138LN-NG-2	FN AN9390				1.A	32,424,341	114.2120	36,836,793	32,252,997	32,372,915		(16,815)			3.670	3.550	MON	101,927	1,200,114	05/03/2018	06/01/2033
3138LN-NH-0	FN AN9391				1.A	33,649,360	114.2120	38,228,518	33,471,543	33,595,992		(17,451)			3.670	3.550	MON	105,779	1,245,467	05/03/2018	06/01/2033
3138LN-NV-9	FN AN9403				1.A	29,619,609	116.6050	34,270,210	29,390,000	29,558,392		(18,763)			3.750	3.590	MON	94,905	1,117,432	05/14/2018	07/01/2033
3138LN-Q4-6	FN AN9474				1.A	5,007,161	108.0650	5,364,053	4,963,728	4,986,713		(7,190)			3.690	3.570	MON	15,772	185,705	05/11/2018	06/01/2028
3138LN-QR-5	FN AN9463				1.A	3,540,469	117.0630	4,097,205	3,500,000	3,532,799		(1,614)			3.790	3.770	MON	11,423	134,492	07/20/2018	10/01/2033
3138LN-RE-3	FN AN9484				1.A	21,219,844	113.6010	23,856,210	21,000,000	21,154,742		(13,625)			3.690	3.650	MON	66,728	785,663	05/11/2018	06/01/2030
3138LN-RS-2	FN AN9496				1.A	38,793,727	116.6050	44,884,763	38,493,000	38,713,548		(24,574)			3.750	3.590	MON	124,300	1,463,536	05/14/2018	07/01/2033
3138LN-RW-3	FN AN9500				1.A	40,426,383	116.6050	46,773,764	40,113,000	40,342,830		(25,608)			3.750	3.590	MON	129,532	1,525,130	05/14/2018	07/01/2033
3138LN-SN-2	FN AN9524				1.A	21,641,094	113.5870	24,421,205	21,500,000	21,600,028		(7,115)			3.660	3.660	MON	67,761	797,829	04/30/2018	07/01/2030
3138LN-SV-4	FN AN9531				1.A	4,501,406	115.5150	5,198,175	4,500,000	4,501,066		975			3.790	3.870	MON	14,686	172,919	05/16/2018	06/01/2033
3138LN-T7-6	FN AN9573				1.A	4,500,840	118.4550	4,932,466	4,164,000	4,470,499		(24,354)			4.040	3.270	MON	14,486	170,562	08/10/2020	07/01/2048
3138LN-UR-0	FN AN9591				1.A	10,028,125	114.4500	11,445,000	10,000,000	10,019,404		(275)			3.750	3.800	MON	32,292	380,208	05/21/2018	08/01/2030
3138LN-US-8	FN AN9592				1.A	26,827,071	117.3010	31,385,056	26,756,000	26,813,328		2,558			3.810	3.870	MON	87,782	1,033,562	05/21/2018	08/01/2033
3138LN-UZ-2	FN AN9599				1.A	10,404,770	109.1430	11,082,480	10,154,091	10,350,725		(34,947)			4.250	3.880	MON	35,962	431,549	05/24/2018	06/01/2043
3138LN-VL-2	FN AN9618				1.A	18,057,151	118.2160	21,249,326	17,975,000	18,062,418		21,199			3.760	3.790	MON	58,199	685,247	06/11/2018	07/01/2033
3138LN-WE-7	FN AN9644				1.A	17,148,750	117.0390	19,896,630	17,000,000	17,132,690		(5,518)			3.960	3.960	MON	57,970	682,550	05/25/2018	07/01/2048
3138LN-X9-7	FN AN9703				1.A	17,573,828	116.3900	20,368,250	17,500,000	17,559,141		(84)			3.730	3.770	MON	56,209	661,816	06/20/2018	07/01/2033
3138LN-XB-2	FN AN9673				1.A	4,011,875	112.8540	4,514,160	4,000,000	4,008,602		(671)			3.850	3.880	MON	13,261	156,139	07/18/2018	08/01/2033
3138LN-XH-9	FN AN9679				1.A	3,064,000	118.6400	3,796,480	3,200,000	3,083,007		6,643			3.785	4.220	MON	10,430	122,802	10/15/2018	07/01/2038
3138LN-XM-8	FN AN9683				1.A	51,469,142	112.5000	58,209,750	51,742,000	51,532,086		31,883			3.530	3.660	MON	157,281	1,851,861	04/24/2018	06/01/2030
3138LN-YB-1	FN AN9705				1.A	1,991,048	114.2130	2,271,108	1,988,485	1,990,364		53			3.880	3.930	MON	6,644	78,225	01/09/2019	07/01/2033
3138LN-ZC-8	FN AN9738				1.A	8,130,078	113.0160	9,182,550	8,125,000	8,127,545		1,084			3.570	3.630	MON	24,978	294,091	05/31/2018	07/01/2030
3138LP-AC-0	FN AN9902				1.A	7,103,928	118.0640	8,370,302	7,089,631	7,091,875		(9,334)			3.810	3.900	MON	62,650	285,217	06/15/2018	09/01/2038
3138LP-AL-0	FN AN9910				1.A	28,239,972	119.0450	33,550,126	28,182,726	28,235,829		6,114			3.810	3.880	MON	92,463	1,088,675	06/15/2018	09/01/2038
3138LP-AR-7	FN AN9915				1.A	10,053,125	116.3750	11,637,500	10,000,000	10,042,208		(1,037)			3.790	3.820	MON	32,636	384,264	06/11/2018	08/01/2033
3138LP-CV-6	FN AN9983				1.A	3,803,949	112.4760	4,253,276	3,781,497	3,798,995		(1,130)			3.850	3.860	MON	12,537	147,610	06/21/2018	07/01/2033

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
3140HR-3B-7	FN BL0793				1.A	10,991,731	120.3240	13,163,984	10,940,447	10,988,382		(995)			4.150	4.210	MON	39,097	460,335	11/06/2018	12/01/2038
3140HR-4S-9	FN BL0832				1.A	1,016,250	110.4980	1,104,980	1,000,000	1,010,216		(2,479)			4.250	4.020	MON	3,660	43,090	11/09/2018	12/01/2028
3140HR-5F-6	FN BL0845				1.A	3,039,375	119.0400	3,571,200	3,000,000	3,032,452		(1,699)			4.150	4.120	MON	10,721	126,229	11/14/2018	12/01/2033
3140HR-5Q-2	FN BL0854				1.A	10,029,688	112.9830	11,298,300	10,000,000	10,020,114		(2,206)			4.130	4.170	MON	35,564	418,736	11/13/2018	12/01/2030
3140HR-5R-0	FN BL0855				1.A	5,014,844	113.6560	5,682,800	5,000,000	5,010,086		(1,054)			4.150	4.190	MON	17,868	210,382	11/13/2018	01/01/2031
3140HR-5S-8	FN BL0856				1.A	11,025,781	113.9960	12,539,560	11,000,000	11,008,669		(9,349)			4.180	4.250	MON	40,407	466,186	11/13/2018	02/01/2031
3140HR-6G-3	FN BL0870				1.A	34,690,625	119.7910	40,728,940	34,000,000	34,618,502		(34,916)			4.280	4.170	MON	125,309	1,475,411	11/14/2018	12/01/2048
3140HR-A5-2	FN BL0027				1.A	2,954,375	117.5950	3,410,255	2,900,000	2,943,674		(2,482)			3.830	3.740	MON	9,564	112,613	08/27/2018	09/01/2033
3140HR-AV-5	FN BL0019				1.A	6,511,172	115.2410	7,490,665	6,500,000	6,508,748		436			3.780	3.840	MON	21,158	249,113	08/27/2018	10/01/2033
3140HR-B3-6	FN BL0057				1.A	2,180,504	116.4300	2,500,473	2,147,619	2,175,595		(1,682)			3.970	3.900	MON	7,342	86,445	08/27/2018	09/01/2038
3140HR-B4-4	FN BL0058				1.A	3,360,648	102.5280	3,393,640	3,309,964	3,353,063		(2,567)			3.970	3.900	MON	11,315	133,231	08/27/2018	09/01/2038
3140HR-B8-5	FN BL0062				1.A	2,167,146	114.0970	2,468,021	2,163,090	2,165,973		199			3.780	3.840	MON	7,041	82,900	08/29/2018	07/01/2031
3140HR-C6-8	FN BL0092				1.A	5,619,470	115.8850	6,698,153	5,780,000	5,650,033		11,296			3.690	4.040	MON	18,366	216,244	10/19/2018	10/01/2033
3140HR-CR-2	FN BL0079				1.A	1,197,259	114.2010	1,357,946	1,189,084	1,195,193		(680)			3.990	3.970	MON	4,085	48,103	09/11/2018	09/01/2033
3140HR-D4-2	FN BL0122				1.A	4,147,406	117.0110	4,797,451	4,100,000	4,138,460		(1,944)			3.800	3.770	MON	13,416	157,964	09/05/2018	10/01/2033
3140HR-G4-9	FN BL0218				1.A	19,694,402	114.7390	22,449,833	19,566,000	19,662,184		(6,720)			3.800	3.800	MON	64,024	753,835	09/14/2018	12/01/2030
3140HR-HF-3	FN BL0229				1.A	8,005,000	117.9650	9,437,200	8,000,000	8,004,758		1,718			4.000	4.090	MON	27,556	324,444	11/14/2018	12/01/2033
3140HR-HT-3	FN BL0241				1.A	11,063,594	108.9870	11,988,570	11,000,000	11,036,059		(9,912)			3.890	3.840	MON	36,847	433,843	09/25/2018	11/01/2028
3140HR-HV-8	FN BL0243				1.A	4,907,422	117.0970	5,854,850	5,000,000	4,924,501		6,928			3.800	4.070	MON	16,361	192,639	10/10/2018	11/01/2033
3140HR-JJ-3	FN BL0264				1.A	15,054,238	108.6920	16,286,409	14,984,000	15,022,355		(10,810)			3.830	3.800	MON	49,418	581,858	09/20/2018	11/01/2028
3140HR-K5-1	FN BL0315				1.A	5,870,925	114.8420	6,683,804	5,820,000	5,857,824		(2,944)			3.860	3.840	MON	19,345	227,772	09/21/2018	11/01/2030
3140HR-K8-5	FN BL0318				1.A	18,022,500	114.3470	20,582,460	18,000,000	18,015,241		1,546			3.760	3.820	MON	58,280	686,200	09/26/2018	10/01/2030
3140HR-LD-3	FN BL0323				1.A	1,521,094	120.7460	1,811,184	1,500,000	1,519,000		(858)			4.210	4.170	MON	5,438	64,027	09/25/2018	10/01/2048
3140HR-LE-1	FN BL0324				1.A	5,754,605	115.3050	6,537,288	5,669,562	5,733,623		(6,185)			3.930	3.830	MON	19,187	225,908	09/20/2018	10/01/2030
3140HR-LW-1	FN BL0340				1.A	5,094,727	114.0160	5,700,800	5,000,000	5,071,139		(7,132)			3.760	3.620	MON	16,189	190,611	12/28/2018	10/01/2030
3140HR-M6-7	FN BL0380				1.A	5,765,429	115.5810	6,577,412	5,690,738	5,749,457		(6,104)			3.780	3.540	MON	18,523	218,098	08/27/2018	10/01/2033
3140HR-M7-5	FN BL0381				1.A	7,008,750	108.4130	7,588,910	7,000,000	7,002,590		(1,617)			3.825	3.860	MON	23,056	271,469	09/26/2018	10/01/2028
3140HR-M8-3	FN BL0382				1.A	7,008,750	108.4130	7,588,910	7,000,000	7,002,590		(1,617)			3.825	3.860	MON	23,056	271,469	09/26/2018	10/01/2028
3140HR-MS-9	FN BL0368 15/14.5				1.A	13,230,292	111.2240	14,426,725	12,970,875	12,101,468		(681,760)			4.030	5.080	MON	25,919	529,986	09/26/2018	10/01/2033
3140HR-N3-3	FN BL0409				1.A	3,008,438	114.6230	3,438,690	3,000,000	3,005,954		(91)			3.780	3.830	MON	9,765	114,975	10/01/2018	11/01/2030
3140HR-N5-8	FN BL0411				1.A	37,482,657	115.7470	43,209,513	37,331,000	37,440,847		(4,296)			3.890	3.930	MON	125,048	1,472,345	10/05/2018	11/01/2030
3140HR-N8-2	FN BL0414				1.A	25,101,563	115.5740	28,893,500	25,000,000	25,073,563		(2,877)			3.890	3.930	MON	83,743	986,007	10/05/2018	11/01/2030
3140HR-NK-5	FN BL0393				1.A	3,061,875	119.4270	3,582,810	3,000,000	3,055,067		(2,933)			4.210	4.110	MON	10,876	128,054	09/26/2018	11/01/2048
3140HR-NZ-2	FN BL0407				1.A	7,787,717	116.9900	8,932,206	7,635,017	7,760,289		(8,466)			4.020	3.900	MON	26,430	311,191	09/27/2018	11/01/2033
3140HR-PV-9	FN BL0435				1.A	2,842,287	108.9620	3,079,690	2,826,389	2,838,128		(2,774)			4.220	4.170	MON	9,939	119,274	10/23/2018	06/01/2044
3140HR-Q7-1	FN BL0477				1.A	8,047,500	109.6800	8,774,400	8,000,000	8,026,886		(7,385)			4.000	3.950	MON	27,556	324,444	10/10/2018	11/01/2028
3140HR-QK-2	FN BL0457				1.A	2,007,500	109.4950	2,189,900	2,000,000	2,003,857		(1,167)			3.970	3.960	MON	6,837	80,503	10/05/2018	11/01/2028
3140HR-QU-0	FN BL0466				1.A	4,102,796	115.8850	4,890,347	4,220,000	4,125,111		8,248			3.690	4.040	MON	13,409	157,881	10/19/2018	10/01/2033
3140HR-RR-6	FN BL0495				1.A	16,316,266	109.5060	17,767,349	16,225,000	16,276,601		(14,091)			3.950	3.910	MON	55,188	649,789	10/11/2018	11/01/2028
3140HR-SE-4	FN BL0516				1.A	14,008,750	124.3150	17,404,100	14,000,000	14,010,977		4,154			4.085	4.180	MON	49,247	579,843	10/24/2018	12/01/2038
3140HR-TS-2	FN BL0560				1.A	2,499,900	118.5430	2,958,833	2,496,000	2,499,161		438			4.010	4.090	MON	8,619	101,480	10/18/2018	11/01/2033
3140HR-UP-6	FN BL0589				1.A	4,022,500	110.1320	4,405,280	4,000,000	4,011,056		(5,319)			4.020	4.000	MON	13,400	163,033	10/04/2018	01/01/2029
3140HR-VR-1	FN BL0623				1.A	3,522,602	116.3840	4,045,386	3,475,895	3,511,520		(3,001)			4.110	4.040	MON	12,302	144,843	10/24/2018	05/01/2031
3140HR-WP-4	FN BL0653				1.A	4,411,632	117.2860	5,170,591	4,408,532	4,411,096		773			4.080	4.160	MON	15,489	182,366	11/01/2018	12/01/2032
3140HR-WX-7	FN BL0661				1.A	16,167,620	116.5670	18,802,042	16,129,816	16,161,154		2,098			3.990	4.060	MON	55,419	652,518	10/09/2018	11/01/2033
3140HR-YR-8	FN BL0719				1.A	2,086,417	120.6030	2,451,918	2,033,049	2,081,154		(3,146)			4.490	4.310	MON	7,861	92,552	10/31/2018	12/01/2048
3140HR-YY-3	FN BL0726				1.A	8,047,500	117.8710	9,429,680	8,000,000	8,037,709		(1,464)			4.010	4.040	MON	27,624	325,256	10/25/2018	01/01/2032
3140HR-ZK-2	FN BL0745				1.A	13,810,111	117.7230	16,201,983	13,762,802	13,796,882		(5,561)			4.090	3.990	MON	48,472	570,717	11/02/2018	01/01/2034
3140HR-ZN-6	FN BL0748				1.A	3,623,963	117.7530	4,252,706	3,611,548	3,622,295		196			4.090	4.150	MON	12,720	149,764	11/02/2018	01/01/2034
3140HR-ZX-4	FN BL0757				1.A	6,039,375	116.8850	7,013,100	6,000,000	6,029,017		(1,793)			4.110	4.130	MON	21,235	250,025	11/02/2018	02/01/2031
3140HS-2E-0	FN BL1672				1.A	4,547,813	116.0920	5,224,140	4,500,000	4,537,060		(2,975)			3.960	3.920	MON	15,345	180,675	12/12/2018	02/01/2031
3140HS-2H-3	FN BL1675				1.A	7,089,688	120.1810	8,412,656	7,000,000	7,077,447		(7,211)			4.170	4.150	MON	24,325	295,954	01/28/2019	02/01/2049
3140HS-4F-5	FN BL1721				1.A	1,530,938	114.4640	1,716,960	1,500,000	1,524,164		(2,329)			3.770	3.610	MON	4,870	57,335	01/14/2019	03/01/2031
3140HS-5E-7	FN BL1744				1.A	1,934,208	116.7040	2,255,898	1,933,000	1,934,133		253			3.940	4.020	MON	6,558	77,218	02/06/2019	06/01/2035
3140HS-B6-7	FN BL0960				1.A	13,056,875	116.7180	15,173,340	13,000,000	13,043,282		(1,703)			3.980	4.020	MON	44,554	524,586	11/14/2018	01/01/2031
3140HS-BH-3	FN BL0939				1.A	2,874,118	103.6680	2,977,680	2,872,323	2,873,095		(446)			4.300	4.350	MON	10,636	125,225	11/19/2018	12/01/2036
3140HS-BK-6	FN BL0941				1.A	2,543,257	113.7740	2,883,653	2,534,545	2,540,767		(329)			4.000	4.040	MON	8,730	102,790	11/27/2018	11/01/2029

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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR		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
3140HS-BN-0	FN BL0944				1.A	10,009,375	115.7010	11,570,100	10,000,000	10,006,751		1,115			3.930	4.000	MON	33,842	398,458	11/19/2018	01/01/2031
3140HS-CA-7	FN BL0964				1.A	1,921,854	113.2480	2,160,929	1,908,139	1,919,365		(706)			4.240	4.250	MON	6,967	82,029	11/21/2018	12/01/2033
3140HS-CK-5	FN BL0973				1.A	1,723,194	116.8310	1,995,769	1,708,247	1,719,349		(1,801)			4.270	4.270	MON	6,079	73,955	11/21/2018	12/01/2033
3140HS-DF-5	FN BL1001				1.A	1,017,813	116.2690	1,162,690	1,000,000	1,013,650		(1,128)			4.180	4.080	MON	3,599	42,381	11/26/2018	02/01/2031
3140HS-DM-0	FN BL1007				1.A	4,231,589	119.3830	5,018,861	4,204,000	4,227,141		(494)			4.030	4.060	MON	14,589	171,774	11/26/2018	12/01/2033
3140HS-DR-9	FN BL1011				1.A	17,893,176	120.0550	21,468,235	17,882,000	17,892,879		4,118			4.020	4.110	MON	61,902	728,840	11/26/2018	12/01/2033
3140HS-DU-2	FN BL1014				1.A	9,000,000	109.6910	9,872,190	9,000,000	9,000,000					3.955	4.010	MON	30,651	360,894	11/28/2018	12/01/2028
3140HS-DV-0	FN BL1015				1.A	4,000,000	109.6910	4,387,640	4,000,000	4,000,000					3.955	4.010	MON	13,623	160,397	11/28/2018	12/01/2028
3140HS-E4-9	FN BL1054				1.A	1,758,926	113.6240	1,970,240	1,734,000	1,753,629		(1,455)			4.250	4.190	MON	6,346	74,719	11/28/2018	02/01/2032
3140HS-GS-4	FN BL1108				1.A	20,131,250	119.4780	23,895,600	20,000,000	20,105,984		(1,867)			4.060	4.100	MON	69,922	823,278	11/30/2018	02/01/2034
3140HS-HC-8	FN BL1126				1.A	3,855,333	104.9830	4,044,917	3,852,925	3,851,617		(1,782)			4.000	4.010	MON	13,271	156,258	12/03/2018	01/01/2029
3140HS-J7-7	FN BL1185				1.A	12,022,500	117.6210	14,114,520	12,000,000	12,016,928		1,983			3.900	3.970	MON	40,300	474,500	12/11/2018	02/01/2034
3140HS-KB-6	FN BL1189				1.A	40,162,500	118.4050	47,362,000	40,000,000	40,128,853		1,794			3.960	4.020	MON	136,400	1,606,000	12/06/2018	02/01/2034
3140HS-KF-7	FN BL1193				1.A	2,907,815	113.8820	3,297,053	2,895,149	2,904,403		(625)			4.000	4.030	MON	9,972	117,414	11/30/2018	12/01/2029
3140HS-MC-2	FN BL1254				1.A	6,037,500	120.9750	7,258,500	6,000,000	6,031,766		(574)			4.060	4.100	MON	20,977	246,983	11/19/2018	01/01/2034
3140HS-P7-0	FN BL1345				1.A	938,940	103.9290	949,714	913,810	933,186		(4,580)			4.770	4.240	MON	3,753	44,194	12/18/2018	01/01/2049
3140HS-PQ-8	FN BL1330				1.A	4,841,527	115.8870	5,556,438	4,794,704	4,834,215		(1,931)			3.880	3.860	MON	16,020	188,618	12/20/2018	01/01/2034
3140HS-QQ-7	FN BL1362				1.A	5,430,650	115.8730	6,292,657	5,430,650	5,430,650					3.800	3.880	MON	17,770	209,231	12/20/2018	01/01/2034
3140HS-RA-1	FN BL1380				1.A	3,180,184	110.4190	3,500,588	3,170,277	3,178,268		(62)			3.950	4.000	MON	10,783	126,965	12/20/2018	02/01/2034
3140HS-RS-2	FN BL1396				1.A	985,988	119.0080	1,144,088	961,354	982,791		(1,391)			4.280	4.110	MON	3,543	41,717	12/21/2018	01/01/2039
3140HS-RV-5	FN BL1399				1.A	21,571,010	114.2410	24,501,289	21,447,019	21,543,421		(6,175)			3.785	3.790	MON	69,902	823,044	12/21/2018	01/01/2031
3140HS-SD-4	FN BL1415				1.A	6,557,808	114.9610	7,483,961	6,510,000	6,545,726		(2,291)			3.820	3.820	MON	21,414	252,136	12/20/2018	02/01/2031
3140HS-U4-1	FN BL1502				1.A	4,861,156	114.4860	5,466,267	4,774,616	4,850,062		(7,514)			4.080	3.920	MON	16,234	194,804	01/08/2019	02/01/2049
3140HS-UE-9	FN BL1480				1.A	15,915,000	108.0960	17,295,360	16,000,000	15,937,776		12,598			3.520	3.660	MON	48,498	571,022	01/04/2019	02/01/2029
3140HS-UG-4	FN BL1482				1.A	1,607,000	110.8010	1,772,816	1,600,000	1,604,240		(932)			3.890	3.880	MON	5,360	63,104	01/04/2019	06/01/2031
3140HS-UZ-2	FN BL1499				1.A	3,550,339	112.8650	3,979,112	3,525,550	3,544,236		(1,319)			3.680	3.670	MON	11,172	131,542	01/07/2019	02/01/2031
3140HS-VB-4	FN BL1509				1.A	6,523,489	116.2540	7,541,397	6,487,000	6,516,216		(657)			3.725	3.750	MON	20,808	244,997	01/08/2019	02/01/2034
3140HS-VM-0	FN BL1519				1.A	4,082,500	118.2200	4,728,800	4,000,000	4,068,062		(3,746)			3.870	3.770	MON	13,330	156,950	01/08/2019	02/01/2034
3140HS-VU-2	FN BL1526				1.A	14,161,875	114.2910	16,000,740	14,000,000	14,123,131		(9,584)			3.730	3.680	MON	44,967	529,453	12/27/2018	02/01/2031
3140HS-WW-7	FN BL1560				1.A	13,073,125	116.4200	15,134,600	13,000,000	13,053,092		(2,854)			3.980	4.010	MON	44,554	524,586	11/19/2018	02/01/2031
3140HS-X6-3	FN BL1600				1.A	1,579,213	113.5420	1,778,068	1,566,000	1,576,309		(840)			3.660	3.630	MON	4,936	58,112	01/17/2019	03/01/2031
3140HS-XN-6	FN BL1584				1.A	1,930,769	112.5600	2,150,425	1,910,470	1,926,138		(1,777)			3.890	3.820	MON	6,400	75,349	01/08/2019	02/01/2034
3140HS-YQ-8	FN BL1618				1.A	4,256,641	117.0210	4,973,393	4,250,000	4,256,012		651			3.750	3.820	MON	13,724	161,589	01/18/2019	03/01/2034
3140HS-ZC-8	FN BL1638				1.A	1,057,825	113.3590	1,188,001	1,048,000	1,055,112		(678)			3.740	3.700	MON	3,375	39,740	01/15/2019	02/01/2030
3140HS-ZJ-3	FN BL1644				1.A	4,012,500	116.2520	4,650,080	4,000,000	4,010,983		251			3.660	3.710	MON	12,607	148,433	01/24/2019	03/01/2034
3140HT-2V-0	FN BL2587				1.A	402,028	102.2140	404,607	395,843	401,265		(536)			3.960	3.830	MON	1,306	15,675	04/24/2019	06/01/2049
3140HT-5Y-1	FN BL2662				1.A	10,026,250	113.9740	11,397,400	10,000,000	10,023,665		846			3.430	3.480	MON	29,536	347,764	05/02/2019	09/01/2034
3140HT-C4-9	FN BL1890				1.A	8,123,750	114.1430	9,131,440	8,000,000	8,105,172		(6,162)			3.500	3.420	MON	24,111	283,889	04/16/2019	05/01/2034
3140HT-EC-9	FN BL1930				1.A	1,957,781	116.8030	2,102,461	1,800,000	1,937,087		(10,065)			3.760	3.010	MON	5,828	68,620	09/30/2019	03/01/2037
3140HT-F2-0	FN BL1984				1.A	7,014,381	115.6710	8,108,537	7,010,000	7,014,687		1,441			3.590	3.660	MON	21,671	255,154	03/01/2019	05/01/2034
3140HT-F3-8	FN BL1985				1.A	7,392,618	115.6710	8,545,773	7,388,000	7,392,940		1,519			3.590	3.660	MON	22,839	268,913	03/01/2019	05/01/2034
3140HT-F4-6	FN BL1986				1.A	6,416,008	115.6710	7,416,825	6,412,000	6,416,288		1,318			3.590	3.660	MON	19,822	233,388	03/01/2019	05/01/2034
3140HT-FB-0	FN BL1961				1.A	4,042,500	116.3660	4,654,640	4,000,000	4,036,018		(1,510)			3.620	3.600	MON	12,469	146,811	02/27/2019	04/01/2034
3140HT-FN-4	FN BL1972				1.A	2,413,500	116.2110	2,789,064	2,400,000	2,411,516		(194)			3.630	3.660	MON	7,502	88,330	02/28/2019	04/01/2034
3140HT-FX-2	FN BL1981				1.A	11,320,071	115.6710	13,085,860	11,313,000	11,320,565		2,326			3.590	3.660	MON	34,973	411,777	03/01/2019	05/01/2034
3140HT-FY-0	FN BL1982				1.A	6,881,298	115.6710	7,954,695	6,877,000	6,881,598		1,414			3.590	3.660	MON	21,259	250,313	03/01/2019	05/01/2034
3140HT-GQ-6	FN BL2006				1.A	907,313	112.6830	1,014,148	900,000	905,430		(702)			3.710	3.660	MON	2,875	33,854	03/05/2019	04/01/2031
3140HT-GR-4	FN BL2007				1.A	725,850	112.5220	810,161	720,000	724,332		(572)			3.710	3.660	MON	2,300	27,083	03/05/2019	04/01/2031
3140HT-HJ-1	FN BL2032				1.A	17,549,503	116.4970	20,229,704	17,365,000	17,521,491		(6,473)			3.675	3.660	MON	54,953	647,027	03/01/2019	04/01/2034
3140HT-LY-3	FN BL2142				1.A	24,045,000	113.0720	27,137,280	24,000,000	24,041,477		2,755			3.350	3.400	MON	69,233	815,167	04/18/2019	05/01/2034
3140HT-M6-3	FN BL2180				1.A	10,543,519	114.0880	12,015,748	10,532,000	10,542,430		1,642			3.370	3.430	MON	30,563	359,858	04/22/2019	06/01/2034
3140HT-N7-0	FN BL2213				1.A	1,000,625	112.4570	1,124,570	1,000,000	1,000,590		183			3.340	3.400	MON	2,876	33,864	04/01/2019	05/01/2034
3140HT-NB-1	FN BL2185				1.A	984,497	115.9820	1,118,761	964,602	982,693		(1,111)			4.070	3.940	MON	3,381	39,805	03/18/2019	05/01/2049
3140HT-S5-9	FN BL2339				1.A	11,951,250	112.4570	13,494,840	12,000,000	11,960,571		5,787			3.340	3.450	MON	34,513	406,367	04/16/2019	05/01/2034
3140HT-S6-7	FN BL2340				1.A	3,989,061	103.5910	4,110,471	3,967,981	3,977,230		(7,419)			3.370	3.260	MON	11,143	135,578	04/08/2019	05/01/2029
3140HT-SG-5	FN BL2318				1.A	4,440,739	115.2110	5,012,831	4,351,000	4,427,376		(4,532)			3.570	3.450	MON	13,376	157,488	04/01/2019	06/01/2034
3140HT-U4-9	FN BL2402				1.A	1,523,438	114.7390	1,721,085	1,500,000	1,520,045		(1,044)			3.465	3.400	MON	4,476	52,697	04/09/2019	05/01/2034

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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR		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
3140HT-UT-4	FN BL2393				1.A	983,601	114.2470	1,094,991	958,441	979,951		(1,560)			3.590	3.390	MON	2,963	34,886	04/09/2019	05/01/2034
3140HT-UW-7	FN BL2396				1.A	1,004,063	111.5100	1,115,100	1,000,000	1,003,215		(178)			3.300	3.310	MON	2,842	33,458	04/12/2019	05/01/2031
3140HT-WC-9	FN BL2442				1.A	1,020,781	115.1040	1,151,040	1,000,000	1,017,684		(1,053)			3.560	3.440	MON	3,066	36,094	04/11/2019	06/01/2034
3140HT-X4-6	FN BL2498				1.A	21,146,878	113.7510	23,979,848	21,081,000	21,138,705		1,076			3.400	3.440	MON	61,720	726,709	04/17/2019	06/01/2034
3140HT-XR-5	FN BL2487				1.A	1,101,941	114.6360	1,233,163	1,075,721	1,098,109		(1,592)			3.630	3.450	MON	3,363	39,591	04/15/2019	05/01/2034
3140HT-YC-7	FN BL2506				1.A	3,469,953	115.0760	3,941,346	3,425,000	3,466,019		(2,071)			3.830	3.780	MON	11,296	132,999	04/12/2019	05/01/2049
3140HT-YD-5	FN BL2507				1.A	7,674,422	115.0760	8,716,992	7,575,000	7,665,721		(4,580)			3.830	3.780	MON	24,983	294,152	04/12/2019	05/01/2049
3140HT-ZW-2	FN BL2556				1.A	6,365,963	112.8240	7,175,606	6,360,000	6,365,463		1,055			3.370	3.430	MON	18,456	217,309	04/22/2019	06/01/2034
3140HU-B7-0	FN BL2761				1.A	6,581,425	112.7370	7,269,762	6,448,426	6,563,364		(13,503)			3.950	3.720	MON	21,934	258,250	05/13/2019	06/01/2049
3140HU-B9-6	FN BL2763				1.A	5,266,889	112.7160	5,788,301	5,135,297	5,248,865		(13,576)			3.990	3.690	MON	17,644	207,744	05/13/2019	06/01/2049
3140HU-H4-1	FN BL2950				1.A	13,943,438	113.1780	15,731,742	13,900,000	13,937,880		559			3.370	3.410	MON	40,337	474,936	04/25/2019	06/01/2034
3140HU-H5-8	FN BL2951				1.A	14,144,063	113.1780	15,958,098	14,100,000	14,138,425		567			3.370	3.410	MON	40,917	481,770	04/25/2019	06/01/2034
3140HU-MN-3	FN BL3064				1.A	20,006,250	114.4090	22,881,800	20,000,000	20,008,971		5,259			3.370	3.440	MON	58,039	683,361	05/06/2019	06/01/2039
3140HU-NB-8	FN BL3085				1.A	8,002,500	114.3490	9,147,944	8,000,000	8,003,588		2,103			3.370	3.440	MON	23,216	273,344	05/06/2019	06/01/2039
3140HV-C9-3	FN BL3695				1.A	2,676,068	110.8650	2,935,634	2,647,933	2,674,190		(1,360)			3.460	3.420	MON	7,889	92,891	07/12/2019	08/01/2049
3140HW-ED-0	FN BL4631				1.A	803,982	105.4500	847,268	803,480	803,939		(52)			3.180	3.210	MON	1,703	25,906	11/22/2019	09/01/2042
3140HX-FF-2	FN BL5565			4	1.A	3,005,625	107.1940	3,215,832	3,000,000	3,005,832		332			2.990	3.030	MON	7,724	90,946	12/19/2019	01/01/2040
3140HX-ZN-3	FN BL6148			4	1.A	1,186,130	105.9570	1,231,396	1,162,161	1,184,515		(1,557)			2.680	2.520	MON	2,682	31,579	02/24/2020	04/01/2050
3140HY-CH-9	FN BL6371			4	1.A	487,303	102.6590	497,464	484,578	487,142		(147)			2.510	2.480	MON	1,047	12,332	03/06/2020	02/01/2048
3140HY-D9-6	FN BL6427			4	1.A	1,142,371	102.2450	1,144,414	1,119,286	1,140,970		(1,358)			2.600	2.450	MON	1,940	29,506	03/12/2020	04/01/2050
3140J2-UD-6	FN BL9579			4	1.A	2,982,383	96.3440	3,131,180	3,250,000	2,991,056		8,674			1.980	2.580	MON	5,541	43,615	04/01/2021	02/01/2041
3140LC-BT-7	FN BS1849			4	1.A	3,061,875	105.8340	3,175,017	3,000,000	3,059,977		(1,898)			2.810	2.680	MON	7,259	50,112	03/26/2021	05/01/2051
3140LD-RL-5	FN BS3190			4	1.A	1,020,625	100.8070	1,008,069	1,000,000	1,020,500		(125)			2.490	2.320	MON	2,144	6,294	08/25/2021	09/01/2051
3140LD-TX-7	FN BS3265				1.A	2,015,000	98.3130	1,966,260	2,000,000	2,014,867		(133)			2.290	2.260	MON	3,944	7,761	08/31/2021	10/01/2041
3140LD-YP-8	FN BS3417			4	1.A	1,003,125	99.0450	990,447	1,000,000	1,003,125					2.265	2.210	MON	1,950	3,838	09/17/2021	10/01/2041
3140LD-ZM-4	FN BS3447			4	1.A	1,003,125	98.2090	982,086	1,000,000	1,003,125					2.265	2.210	MON	1,950	3,838	09/17/2021	10/01/2041
3140LD-ZS-1	FN BS3452			4	1.A	13,470,234	100.0660	13,271,727	13,263,000	13,470,234					2.435	2.300	MON	27,810	54,723	09/22/2021	10/01/2051
3140LD-ZZ-5	FN BS3459			4	1.A	4,325,023	100.1400	4,243,546	4,237,622	4,324,981		(297)			2.420	2.250	MON	8,831	17,377	09/20/2021	10/01/2051
3140LE-N6-0	FN BS4012			4	1.A	2,002,500	98.5210	1,970,424	2,000,000	2,002,500					2.410	2.370	MON	4,151		11/02/2021	12/01/2041
38373M-FX-3	GNMA SERIES 2002-56 CLASS Z			5	1.A	136,775	99.9510	140,618	140,687	139,518		1,978			6.957	7.110	MON	816	10,777	07/25/2002	06/16/2042
38373M-H7-8	GNR 2007-46 Z				1.A	170,960	99.9570	265,422	265,536	183,334		3,861			3.919	11.360	MON	867	10,406	01/28/2008	06/16/2049
38373M-HM-5	GNMA SERIES 2003-78 CLASS Z			5	1.A	75,889	99.9510	84,898	84,940	82,552		140			5.186	6.010	MON	367	4,405	09/04/2003	09/16/2044
38373M-K9-0	GNMA..07-55			5	1.A	1,660,838	103.8920	2,046,428	1,969,765	1,820,373		102,289			4.387	6.260	MON	7,201	84,987	09/28/2007	07/16/2047
38373M-KL-3	GNMA SERIES 2003-109 CLASS Z			5	1.A	976,636	105.7330	1,158,152	1,095,356	1,071,682		(4,102)			5.658	6.270	MON	5,165	62,007	11/25/2003	11/16/2043
38373M-P7-9	GNR 2007-77 Z			5	1.A	1,602,310	107.5330	2,002,379	1,862,106	1,666,748		11,448			4.449	5.840	MON	6,853	80,883	12/04/2007	11/01/2047
38373M-V7-2	GNR 2008-45 Z				1.A	300,286	102.5200	369,929	360,836	321,876		1,310			5.310	6.970	MON	1,597	19,160	05/06/2008	02/16/2048
38373M-VY-3	GNR 2006-39 Z			5	1.A	1,457,830	105.3910	1,724,197	1,636,000	1,478,671		17,841			5.465	7.430	MON	7,451	89,806	06/12/2007	07/16/2046
38373M-W6-3	GNR 2008-39 Z				1.A	892,034	102.4660	1,319,380	1,287,628	1,110,180		23,532			4.500	6.560	MON	4,829	57,943	04/28/2008	02/16/2048
38373M-Y7-9	GNR 2008-48 Z				1.A	2,367,681	104.3260	3,264,562	3,129,194	2,889,163		(109,781)			4.865	6.340	MON	12,686	152,231	06/11/2008	04/16/2048
38373V-T8-3	GNMA SERIES 2002-83 CLASS Z			5	1.A	207,970	99.9510	207,059	207,160	207,160					6.027	5.970	MON	5,607	12,447	05/15/2007	10/16/2042
38374F-GS-7	GNMA SERIES 2004-9 CLASS Z			5	1.A	1,943,088	103.9310	2,084,360	2,005,523	1,986,914		19,399			5.381	5.530	MON	37,665	106,610	04/01/2004	09/16/2044
38374N-JZ-1	GNR 2006-42 Z				1.A	413,221	101.6160	634,520	624,429	550,145		2,924			4.000	7.260	MON	2,081	24,977	01/28/2008	02/16/2048
38376G-ZD-5	GNR 2010-161 Z			5	1.A	2,162,138	105.0030	2,746,592	2,615,727	2,162,589		101,850			3.700	11.280	MON	8,016	91,406	06/08/2011	12/16/2050
38378B-SJ-9	GNR 2012-45 Z			5	1.A	1,809,198	104.8300	1,846,485	1,761,407	1,802,653		(7,294)			3.262	2.800	MON	4,763	56,540	09/30/2019	01/16/2055
38378K-GY-9	GNR 2013-57 D			1,2	1.A	892,500	100.7550	1,007,551	1,000,000	926,909		14,158			2.350	3.990	MON	1,958	23,500	05/29/2013	06/16/2046
64986H-AA-4	NYSHSG 2.268 07/01/41				1.A FE	2,500,000	100.1770	2,504,425	2,500,000	2,500,000					2.268	2.260	MON	4,883		12/10/2021	07/01/2041
822155-AA-5	SHBDEV 2.21 06/01/2038				1.A FE	1,000,000	100.7350	1,007,350	1,000,000	1,000,000					2.210	2.210	MON	3,745	11,296	05/26/2021	06/01/2038
88275L-AA-4	TEXAS ST DEPT HSG & CMNTY AFFA				1.B FE	3,833,748	113.5350	4,241,220	3,735,606	3,820,338		(5,897)			3.500	3.300	MON	22,163	121,667	07/29/2019	08/01/2036
89439H-AA-4	TRAMFH 3.0 06/01/2037				1.B FE	10,000,000	106.4530	10,645,300	10,000,000	10,000,000					3.000	3.010	MON	52,167	279,167	05/30/2019	06/01/2037
89439H-AB-2	TRAMFH 2.35 07/01/2042			4	1.A Z	2,000,000	101.3020	2,026,040	2,000,000	2,000,000					2.350	2.330	MON	4,047		12/16/2021	07/01/2042
2799999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities						3,107,611,234	XXX	3,498,066,364	3,094,516,945	3,103,896,079		(1,412,457)			XXX	XXX	XXX	10,208,232	114,382,789	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities																					
248796-CQ-5	DNNHSG 2.15 11/01/2038			4	1.B FE	2,000,000	101.8470	2,036,940	2,000,000	2,000,000					2.150	2.030	JD	3,703	43,597	11/03/2020	11/01/2038
3136B8-LT-4	FNR 2020-7 DZ			4	1.A	7,034,254	107.7340	7,589,580	7,044,740	7,041,065		2,727			3.000	3.030	MON	15,471	201,324	01/03/2020	02/25/2050

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	FMMHR 2015-R1 2A				1.B	40,231,750	115.1240	42,764,752	37,146,687	40,114,915		(78,026)			4.320	3.870	MON	42,960	1,617,038	07/26/2019	10/25/2052
35563C-AS-7	FMMHR 2015-R1 A3				1.B	15,792,614	114.1850	15,379,831	13,469,221	15,731,167		(87,264)			4.439	3.540	MON	67,912	603,211	10/01/2020	11/25/2052
45753C-AG-2	INLMFH 2.02 04/01/2042				1.A FE	3,000,000	98.4440	2,953,320	3,000,000	3,000,000					2.020	2.000	MON	9,258	10,014	09/23/2021	04/01/2042
64966N-AB-3	NEW YORK CITY NY HSG DEV CORP				1.F FE	494,977	127.0550	551,419	434,000	484,995		926			6.170	4.430	JD	2,231	26,778	05/16/2018	06/01/2036
64966N-AC-1	FORT HAMILTON HSG-SER A				1.F FE	4,922,930	143.6400	6,858,810	4,775,000	4,889,587		(8,719)			6.320	6.080	JD	25,148	301,780	06/07/2006	06/01/2049
917435-AA-7	UTSHSG				1.D FE	4,242,832	119.0510	5,345,227	4,489,864	4,292,686		29,491			5.392	5.810	JJ	121,047	242,093	10/11/2006	07/01/2050
2899999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities						77,719,357	XXX	83,479,879	72,359,512	77,554,415		(140,865)			XXX	XXX	XXX	287,730	3,045,835	XXX	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						7,603,338,648	XXX	8,746,916,105	8,442,477,125	7,831,236,889		41,236,761			XXX	XXX	XXX	39,984,658	248,079,331	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00083Y-AA-3	ACC GROUP HOUSING LLC			1,2	1.C FE	12,676,852	134.2920	16,743,758	12,468,144	12,662,217		(10,270)			6.350	6.200	JJ	365,074	791,727	04/09/2018	07/15/2054
00108W-AN-0	AEP TEXAS INC			2	2.A FE	15,703,065	100.9660	15,902,145	15,750,000	15,703,546		481			3.450	3.460	MN	69,431	285,272	05/04/2021	05/15/2051
00130H-CC-7	AES CORPORATION (THE)			1	2.C FE	26,243,810	106.7320	28,123,882	26,350,000	26,256,962		8,979			3.950	3.990	JJ	479,936	1,179,602	05/15/2020	07/15/2030
00185P-AA-9	API ESCROW CORP			2	4.B FE	3,000,000	102.1530	3,064,590	3,000,000	3,000,000					4.750	4.750	AO	27,708		10/06/2021	10/15/2029
00206R-KB-7	AT&T INC			2	2.B FE	472,730	104.7580	497,601	475,000	472,751		21			3.850	3.870	JD	1,524	17,903	07/20/2021	06/01/2060
013817-AJ-0	ALCOA INC				3.A FE	2,419,390	114.3500	2,895,342	2,532,000	2,442,843		14,279			5.900	6.720	FA	62,245	149,388	05/05/2020	02/01/2027
013817-AK-7	HOWMET AEROSPACE INC				3.A FE	1,072,500	118.3960	1,183,960	1,000,000	1,068,952		(2,910)			5.950	5.280	FA	24,792	59,500	09/30/2020	02/01/2037
017175-AC-4	ALLEGHANY CORP			1	2.A FE	6,992,860	101.9080	7,133,560	7,000,000	6,999,563		862			4.950	4.960	JD	3,850	346,500	06/21/2012	06/27/2022
017175-AE-0	ALLEGHANY CORPORATION			1	2.A FE	22,969,410	108.5770	24,972,710	23,000,000	22,973,601		2,653			3.625	3.640	MN	106,535	833,750	05/13/2020	05/15/2030
017175-AF-7	ALLEGHANY CORPORATION			2	2.A FE	9,982,439	98.7760	9,976,376	10,100,000	9,983,313		874			3.250	3.310	FA	125,829		08/11/2021	08/15/2051
020002-AU-5	ALLSTATE CORP			1,2	2.B FE	5,737,217	131.4240	7,517,453	5,720,000	5,734,716		(546)			6.500	6.470	MN	47,508	371,800	05/01/2017	05/15/2057
020002-AY-7	ALLSTATE CORP			1	1.G FE	988,325	118.9660	1,024,297	861,000	964,382		(3,200)			5.200	4.300	JJ	20,645	44,772	03/08/2013	01/15/2042
020002-BB-6	ALLSTATE CORP			1,2	2.B FE	9,500,000	104.0250	9,882,375	9,500,000	9,500,000					5.750	5.750	FA	206,361	546,250	08/05/2013	08/15/2053
02209S-AE-3	ALTRIA GROUP INC				2.B FE	483,091	164.1360	479,277	292,000	475,743		(7,097)			9.950	4.560	MN	4,116	29,054	12/16/2020	11/10/2038
02209S-AR-4	ALTRIA GROUP INC				2.B FE	8,544,675	115.6590	7,749,153	6,700,000	8,473,126		(51,760)			5.375	3.620	JJ	151,052	360,125	08/27/2020	01/31/2044
02209S-BD-4	ALTRIA GROUP INC			1,2	2.B FE	10,121,276	112.8900	11,458,335	10,150,000	10,128,198		2,511			4.800	4.830	FA	185,407	487,200	02/12/2019	02/14/2029
02209S-BE-2	ALTRIA GROUP INC			1,2	2.B FE	18,506,408	120.3730	22,329,192	18,550,000	18,510,053		1,334			5.800	5.820	FA	409,440	1,075,900	02/12/2019	02/14/2039
02209S-BK-8	ALTRIA GROUP INC			1	2.B FE	6,037,275	103.4020	6,204,120	6,000,000	6,036,157		(779)			4.450	4.400	MN	40,792	267,000	06/04/2020	05/06/2050
02209S-BM-4	ALTRIA GROUP INC			2	2.B FE	24,852,750	92.4060	23,101,500	25,000,000	24,857,490		4,740			3.400	3.440	FA	347,083	425,000	02/01/2021	02/04/2041
02209S-BN-2	ALTRIA GROUP INC			2	2.B FE	17,867,700	93.3950	16,811,100	18,000,000	17,869,922		2,222			3.700	3.740	FA	271,950	333,000	02/01/2021	02/04/2051
02209S-BP-7	ALTRIA GROUP INC			2	2.B FE	16,862,300	95.8010	16,286,170	17,000,000	16,863,590		1,290			4.000	4.040	FA	277,667	340,000	02/01/2021	02/04/2061
023135-BM-7	AMAZON.COM INC			2	1.E FE	214,239	128.4130	218,302	170,000	213,892		(347)			4.250	3.050	AO	4,997	3,613	06/22/2021	08/22/2057
023135-CC-8	AMAZON.COM INC			2	1.D FE	247,950	107.9590	269,898	250,000	247,966		16			3.250	3.280	MN	1,106	4,063	05/10/2021	05/12/2061
02343U-AB-1	AMCOR FINANCE (USA) INC			2	2.B FE	4,191,978	113.8070	4,779,894	4,200,000	4,194,484		732			4.500	4.520	MN	24,150	189,000	05/07/2018	05/15/2028
023551-AJ-3	AMERADA HESS CORPORATION			1	3.A FE	12,408,680	133.3040	13,930,268	10,450,000	11,946,981		(116,195)			7.300	5.370	FA	288,188	762,850	10/27/2017	08/15/2031
023551-AM-6	HESS CORPORATION			1	3.A FE	10,604,358	133.9250	12,164,408	9,083,000	10,307,361		(77,360)			7.125	5.490	MS	190,554	647,164	02/14/2018	03/15/2033
02376*-AA-0	AAL 2018-1 A				1.F PL	6,354,318	102.1990	6,494,068	6,354,318	6,354,318					4.140	4.140	JD	11,692	263,069	05/10/2018	06/15/2027
023765-AA-8	AAL 2016-2 AA				2.A FE	718,630	100.7880	770,524	764,500	725,841		7,405			3.200	4.090	JD	1,087	24,464	07/30/2020	06/15/2028
02376A-AA-7	AAL 2017-2 AA				2.A FE	2,425,637	102.0130	2,480,667	2,431,716	2,426,239		777			3.350	3.380	AO	17,198	81,463	02/16/2021	10/15/2029
02376W-AA-9	AMERICAN AIRLINES INC				3.B FE	12,189,823	98.5740	12,015,996	12,189,823	12,189,823					4.100	4.100	JJ	230,455	499,783	01/12/2016	01/15/2028
02377A-AA-6	AMERICAN AIRLINES INC				3.B FE	4,377,560	101.6610	4,450,271	4,377,560	4,377,560					3.700	3.700	AO	41,392	161,970	09/02/2014	10/01/2026
02378A-AA-5	AMERICAN AIRLINES INC				2.C FE	25,234,375	100.0770	25,253,805	25,234,375	25,234,375					4.000	4.000	FA	381,319	1,009,375	01/04/2017	08/15/2030
02554C-AB-5	AMERICAN EAGLE NW LLC WASH MILITARY HSG			1,2	1.D FE	2,400,000	107.3580	2,576,592	2,400,000	2,400,000					5.480	5.470	JD	5,845	131,520	01/27/2005	12/15/2028
02554C-AC-3	AMERICAN EAGLE NW LLC WASH MILITARY HSG			1,2	1.D FE	5,000,000	120.8870	6,044,350	5,000,000	5,000,000					5.630	5.620	JD	12,511	281,500	01/27/2005	12/15/2038
02554C-AD-1	AMERICAN EAGLE NW LLC WASH MILITARY HSG			1,2	1.D FE	5,107,680	128.6100	6,430,520	5,000,000	5,081,044		(7,295)			5.780	5.620	JD	12,844	289,000	02/10/2005	12/15/2049

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
025676-AM-9	AMERICAN EQUITY INVESTMENT LIFE HO			2	2.C FE	37,275,837	113.3170	41,726,719	36,823,000	37,092,252		(44,829)			5.000	4.830	JD	81,829	1,841,150	04/13/2018	06/15/2027
026874-DC-8	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	14,850,681	110.7370	16,499,813	14,900,000	14,863,740		2,099			3.875	3.890	JJ	266,234	577,375	01/12/2015	01/15/2035
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC			1	2.B FE	18,903,860	124.9910	23,748,290	19,000,000	18,905,612		1,635			4.375	4.400	JD	26,128	831,250	05/06/2020	06/30/2050
03060N-AD-2	AMERICO LIFE INC				2.C FE	18,557,196	97.4110	18,069,741	18,550,000	18,558,062		866			3.450	3.440	AO	135,106	319,988	09/20/2021	04/15/2031
030981-AL-8	AMERIGAS PARTNERS LP/AMERIGAS FINA			2	3.C FE	1,500,000	110.7250	1,660,875	1,500,000	1,500,000					5.750	5.750	MN	9,823	86,250	02/06/2017	05/20/2027
03115A-AC-7	AMFAM HOLDINGS INC			2	2.B FE	10,003,289	110.8770	11,087,700	10,000,000	10,003,239		(50)			3.833	3.830	MS	117,119	191,650	03/09/2021	03/11/2051
031162-DA-5	AMGEN INC			2	2.A FE	30,905,450	96.3530	29,869,430	31,000,000	30,906,753		1,303			2.800	2.820	FA	342,378		08/05/2021	08/15/2041
032654-AW-5	ANALOG DEVICES INC			2	1.G FE	4,961,350	101.3420	5,067,100	5,000,000	4,961,691		341			2.800	2.850	AO	33,444		09/28/2021	10/01/2041
03523T-BF-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			2	2.B FE	475,959	162.6590	487,977	300,000	451,777		(6,081)			8.200	4.050	JJ	11,343	24,600	09/29/2017	01/15/2039
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC				2.B FE	3,871,315	109.2590	3,824,065	3,500,000	3,849,900		(12,047)			3.750	3.080	JJ	60,521	131,250	03/06/2020	07/15/2042
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.B FE	3,160,530	131.1090	3,933,270	3,000,000	3,151,222		(5,507)			5.450	5.000	JJ	71,758	163,500	03/24/2020	01/23/2039
03523T-BW-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC			2	2.B FE	466,483	144.9930	500,226	345,000	465,651		(832)			5.800	3.980	JJ	8,782	10,005	05/21/2021	01/23/2059
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC				2.B FE	2,991,472	137.0680	3,015,496	2,200,000	2,960,900		(30,572)			6.625	3.060	FA	55,061	72,875	06/01/2021	08/15/2033
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.A FE	25,057,080	117.7690	27,086,870	23,000,000	25,011,438		(45,642)			4.350	3.660	JD	153,458	761,250	06/16/2021	06/01/2040
035240-AT-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC			2	2.A FE	7,087,430	123.5360	7,412,160	6,000,000	7,074,890		(12,540)			4.500	3.490	JD	22,500	135,000	06/09/2021	06/01/2050
036752-AS-2	ANTHEM INC			2	2.B FE	14,945,400	111.2580	16,688,700	15,000,000	14,946,186		786			3.600	3.620	MS	159,000	267,000	03/08/2021	03/15/2051
03765H-AA-9	APOLLO MANAGEMENT HOLDINGS LP			1	1.G FE	14,968,272	106.0020	15,910,900	15,010,000	14,998,356		4,506			4.000	4.030	MN	51,701	600,400	05/27/2014	05/30/2024
03765H-AB-7	APOLLO MANAGEMENT HOLDINGS LP			1	1.G FE	56,427,284	110.4070	62,176,806	56,316,000	56,370,162		(11,026)			4.400	4.370	MN	234,024	2,477,904	08/02/2018	05/27/2026
037833-EF-3	APPLE INC			2	1.B FE	922,000	98.5760	985,760	1,000,000	923,383		1,383			2.650	3.040	FA	10,526	13,250	02/24/2021	02/08/2051
037833-EL-0	APPLE INC			2	1.B FE	529,369	100.5010	532,655	530,000	529,373		3			2.850	2.850	FA	6,126		07/29/2021	08/05/2061
038222-AK-1	APPLIED MATERIALS INC			1,2	1.F FE	21,427,545	129.9870	27,947,205	21,500,000	21,442,766		2,809			5.100	5.120	AO	274,125	1,096,500	09/21/2015	10/01/2035
038522-AP-3	ARAMARK SERVICES INC			1	4.A FE	2,417,000	102.1260	2,604,213	2,550,000	2,458,730		24,623			5.000	6.230	AO	31,875	127,500	04/07/2020	04/01/2025
038522-AQ-1	ARAMARK SERVICES INC			1	4.A FE	4,930,359	103.5500	5,482,973	5,295,000	4,997,750		39,256			5.000	6.110	FA	110,313	264,750	04/03/2020	02/01/2028
038522-AR-9	ARAMARK SERVICES INC			1	4.A FE	13,000,000	104.6270	13,601,510	13,000,000	13,000,000					6.375	6.370	MN	138,125	828,750	04/22/2020	05/01/2025
04015C-AA-6	ARES FINANCE CO LLC			1,2	2.A FE	16,800,285	104.6650	18,107,045	17,300,000	17,122,050		59,013			4.000	4.390	AO	159,544	692,000	11/09/2016	10/08/2024
04015K-AB-6	ARES FINANCE CO II LLC			1	2.A FE	4,938,665	103.3070	5,113,697	4,950,000	4,940,184		992			3.250	3.270	JD	7,150	160,875	06/10/2020	06/15/2030
04248N-AA-1	ARMY HAWAII FAMILY HSG				1.D FE	13,205,915	133.3550	16,953,099	12,712,758	13,098,063		(943)			5.524	5.240	JD	31,211	702,253	03/15/2018	06/15/2050
04248P-AA-6	ARMYHW 5.624 6/50				1.D FE	4,111,438	133.1940	4,931,584	3,702,549	4,066,702		(16,268)			5.624	4.740	JD	9,255	208,231	07/08/2016	06/15/2050
04250C-AB-8	ARMY HAWAII FMLY HSING TRST III-A				1.G FE	20,275,000	128.2440	26,001,471	20,275,000	20,275,000					5.750	5.750	JD	51,814	1,165,813	04/15/2015	06/15/2050
04250G-AB-9	ARMY HAWAII FMLY HSING TRST III-B				1.G FE	20,634,907	121.7330	25,089,171	20,610,000	20,633,280		(987)			5.750	5.730	JD	52,670	1,185,075	12/18/2018	06/15/2050
04352E-AB-1	ASCENSION HEALTH			1,2	1.B FE	14,349,553	106.4620	15,277,297	14,350,000	14,349,473		(14)			3.106	3.100	MN	56,952	445,711	11/07/2019	11/15/2039
04621W-AC-4	ASSURED GUARANTY US HOLDINGS INC			1	2.A FE	4,610,529	108.3210	5,004,430	4,620,000	4,617,157		1,042			5.000	5.020	JJ	115,500	249,762	06/17/2014	07/01/2024
04621W-AD-2	ASSURED GUARANTY US HOLDINGS INC			2	1.F FE	7,977,360	103.3520	8,268,160	8,000,000	7,978,425		1,065			3.150	3.180	JD	42,700	139,300	05/19/2021	06/15/2031
04621W-AE-0	ASSURED GUARANTY US HOLDINGS INC			2	1.F FE	7,999,226	104.2380	8,339,040	8,000,000	7,999,121		(105)			3.600	3.600	MS	104,800		08/17/2021	09/15/2051
04621X-AJ-7	ASSURANT INC			2	2.B FE	21,047,523	114.8220	24,244,665	21,115,000	21,069,287		6,104			4.900	4.940	MS	270,155	1,034,635	06/27/2018	03/27/2028
048677-AB-4	ATLANTIC MARINE CORP COM				1.G FE	1,301,235	116.8710	1,337,702	1,144,597	1,289,428		(2,634)			5.343	4.280	JD	5,096	61,156	09/16/2016	12/01/2050
048677-AD-0	ATLMAR 5.433 12/50				2.B FE	439,262	102.1790	457,897	448,132	440,053		190			5.433	5.600	JD	2,029	24,338	12/07/2016	12/01/2050
048677-AE-8	ALTMAR 5.595 12/51				1.G FE	18,192,754	117.4140	21,360,913	18,192,754	18,192,754					5.595	5.590	JD	84,824	1,017,885	11/08/2006	12/01/2051
048677-AG-3	ATLMAR 6.158 12/51			1	1.G FE	2,807,752	130.1100	3,001,775	2,307,109	2,776,881		(16,718)			6.158	4.490	JD	11,839	142,072	02/20/2019	12/01/2051
05178R-AC-9	AURORA MILITARY				1.D FE	7,908,750	126.4940	10,119,528	8,000,000	7,931,390		5,207			5.695	5.780	JD	20,249	455,600	09/08/2006	12/15/2047
05178R-AD-7	AURMIL 5.775 12/47				1.E FE	4,167,197	121.4580	5,113,373	4,210,000	4,177,836		599			5.775	5.850	JD	10,806	243,128	09/14/2006	12/15/2047
05178T-AA-9	AURMIL 5.82 7/34				1.F FE	911,577	115.5470	992,951	859,346	896,847		(3,837)			5.820	5.060	JJ	23,062	50,014	09/22/2015	07/15/2034

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
05178T-AB-7	AURMIL 6.615 1/42				1.F FE	6,470,400	137.1710	8,230,248	6,000,000	6,423,392		(19,746)			6.615	5.720	JJ	183,015	396,900	03/14/2019	01/15/2042
05178T-AC-5	AURMIL 6.89 1/47				1.F FE	7,246,240	149.6620	9,204,195	6,150,000	7,121,180		(55,845)			6.890	5.320	JJ	195,389	423,735	09/22/2020	01/15/2047
05348E-BB-4	AVALONBAY COMMUNITIES INC			2	1.G FE	253,287	123.1520	264,777	215,000	252,725		(562)			4.150	3.140	JJ	4,461	4,461	05/26/2021	07/01/2047
053611-AJ-8	AVERY DENNISON CORPORATION			2	2.B FE	9,452,500	116.8110	11,097,045	9,500,000	9,464,705		4,178			4.875	4.930	JD	32,161	463,125	11/29/2018	12/06/2028
05490L-AA-7	BCBSM INC			1	2.A FE	3,953,940	105.5760	4,223,040	4,000,000	3,974,483		6,897			3.790	3.990	MN	25,267	151,600	06/28/2018	05/01/2025
05526D-BN-4	BAT CAPITAL CORP			1	2.B FE	27,500,000	112.3640	30,900,100	27,500,000	27,500,000					4.906	4.900	AO	333,540	1,349,150	03/30/2020	04/02/2030
05526D-BT-1	BAT CAPITAL CORP			1	2.B FE	16,088,706	96.2530	15,400,480	16,000,000	16,084,634		(3,227)			3.734	3.690	MS	159,317	597,440	09/23/2020	09/25/2040
05723K-AF-7	BAKER HUGHES A GE COMPANY LLC			2	1.G FE	511,134	113.8810	512,465	450,000	509,864		(1,269)			4.080	3.310	JD	816	17,748	08/20/2021	12/15/2047
05724B-AA-7	BAKER HUGHES LLC/CO-OBL			1	1.G FE	4,000,000	114.8280	4,593,120	4,000,000	4,000,000					4.486	4.480	MN	29,907	179,415	04/28/2020	05/01/2030
06051G-GM-5	BANK OF AMERICA CORP			2	1.G FE	41,000,000	117.5380	48,190,580	41,000,000	41,000,000					4.244	4.240	AO	323,841	1,740,040	04/19/2017	04/24/2038
06051G-HM-4	BANK OF AMERICA CORP			2	1.G FE	11,000,000	111.5650	12,272,150	11,000,000	11,000,000					4.271	4.270	JJ	206,194	469,810	07/18/2018	07/23/2029
06051G-JA-8	BANK OF AMERICA CORP			2,5	1.G FE	489,839	120.5900	488,390	405,000	488,217		(1,623)			4.083	3.010	MS	4,639	16,536	01/22/2021	03/20/2051
06367V-TZ-8	BANK OF MONTREAL VAR RATE NOTE			5	1.C FE	20,000,000	130.5770	26,115,350	20,000,000	20,000,000					11.900	11.900	JAJO	700,778	1,400,000	07/25/2014	07/30/2044
06652K-AA-1	BANKUNITED INC			1,2	2.B FE	15,596,595	110.0240	17,328,780	15,750,000	15,681,417		15,662			4.875	5.000	MN	93,844	767,813	11/12/2015	11/17/2025
06849R-AC-6	BARRICK NORTH AMERICA FINANCE LLC			2	2.A FE	4,558,410	148.8700	5,310,193	3,567,000	4,424,463		(31,273)			7.500	5.310	MS	78,771	267,525	04/18/2017	09/15/2038
06849R-AG-7	BARRICK NORTH AMERICA FINANCE LLC				2.B FE	20,555,180	136.2380	20,367,581	14,950,000	20,451,666		(103,513)			5.700	3.150	MN	73,380	426,075	07/01/2021	05/30/2041
06985P-AN-0	BASIC ENERGY SERVICES INC			2	6. *	120,000	9.0000	90,000	1,000,000	90,000	(7,500)		85,000			0.190	AO	78,438	29,062	09/25/2018	10/15/2023
071813-BW-8	BAXTER INTERNATIONAL INC			1	2.B FE	2,590,406	111.4380	2,897,388	2,600,000	2,591,822		822			3.950	3.990	AO	25,675	102,700	03/24/2020	04/01/2030
07274N-AQ-6	BAYER US FINANCE II LLC			2	2.B FE	248,578	123.1980	246,396	200,000	248,029		(549)			4.875	3.470	JD	163	4,875	06/29/2021	06/25/2048
081331-AC-4	FTBELV 5.17 12/35				1.D FE	10,239,865	114.7470	9,753,453	8,500,000	9,790,384		(152,982)			5.170	2.970	JD	19,531	439,450	07/21/2016	12/15/2035
081331-AD-2	BELVOIR LAND LLC				1.D FE	20,000,000	128.0320	25,606,480	20,000,000	20,000,000					5.270	5.260	JD	46,844	1,054,000	02/11/2005	12/15/2047
081331-AF-7	FT BELVOIR LAND LLC				1.E FE	1,724,013	124.9870	1,906,056	1,525,000	1,698,637		(6,244)			5.400	4.350	JD	3,660	82,350	09/16/2016	12/15/2047
084423-AU-6	WR BERKLEY CORPORATION			1	2.A FE	13,198,750	114.7770	13,601,075	11,850,000	13,162,164		(28,363)			4.000	3.370	MN	64,517	474,000	09/01/2020	05/12/2050
084423-AV-4	WR BERKLEY CORPORATION			2	2.A FE	8,464,980	109.5790	9,314,215	8,500,000	8,465,384		404			3.550	3.570	MS	76,276	162,610	03/09/2021	03/30/2052
084664-CX-7	BERKSHIRE HATHAWAY FINANCE CORP			2	1.C FE	4,917,668	93.1100	4,655,500	5,000,000	4,919,431		1,763			2.500	2.570	JJ	57,639	62,500	01/06/2021	01/15/2051
09261B-AF-7	BLACKSTONE HOLDINGS FINANCE CO LLC			2	1.E FE	428,878	97.5870	419,624	430,000	428,887		10			2.850	2.860	FA	4,970		07/29/2021	08/05/2051
097023-CT-0	BOEING CO			1	2.C FE	51,000,000	109.4920	55,840,920	51,000,000	51,000,000					4.875	4.870	MN	414,375	2,486,250	04/30/2020	05/01/2025
097023-CV-5	BOEING CO			1	2.C FE	61,000,000	128.6260	78,461,860	61,000,000	61,000,000					5.705	5.700	MN	580,008	3,480,050	04/30/2020	05/01/2040
097023-CY-9	BOEING CO			1	2.C FE	63,000,000	116.6050	73,461,150	63,000,000	63,000,000					5.150	5.150	MN	540,750	3,244,500	04/30/2020	05/01/2030
09776U-AB-2	NY CHARITY HEALTH (WESTCH MED) 201				2.C FE	6,000,000	130.6880	7,841,280	6,000,000	6,000,000					6.250	6.250	MN	62,500	375,000	01/27/2016	11/01/2035
09857L-AR-9	BOOKING HOLDINGS INC			1	1.G FE	1,609,195	116.9660	1,754,490	1,500,000	1,593,040		(9,762)			4.625	3.720	AO	15,031	69,375	04/24/2020	04/13/2030
10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC			1	1.F FE	480,989	98.7080	478,734	485,000	481,072		83			3.000	3.040	FA	6,063	14,550	01/22/2021	02/24/2050
10373Q-BQ-2	BP CAPITAL MARKETS AMERICA INC			2	1.F FE	30,221	103.0220	30,907	30,000	30,220		(1)			3.379	3.340	FA	403	507	07/13/2021	02/08/2061
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC			2	1.F FE	30,000,000	101.3870	30,416,100	30,000,000	30,000,000					3.060	3.060	JD	35,700	459,000	06/14/2021	06/17/2041
10373Q-BS-8	BP CAPITAL MARKETS AMERICA INC			2	1.F FE	26,000,000	98.0760	25,499,760	26,000,000	26,000,000					3.001	3.000	MS	225,408		09/14/2021	03/17/2052
10806C-AA-6	BRIDGE HOUSING CORPORATION			1	1.E FE	500,000	106.9380	534,690	500,000	500,000					3.250	3.250	JJ	7,493	9,795	12/01/2020	07/15/2030
11135F-BA-8	BROADCOM INC			2	2.C FE	25,876,500	113.9350	29,623,100	26,000,000	25,885,715		(11,406)			4.750	4.820	AO	260,722	617,500	05/03/2021	04/15/2029
11135F-BG-5	BROADCOM INC			2	2.C FE	482,664	104.7980	523,990	500,000	482,877		213			3.750	3.940	FA	7,083	10,300	08/20/2021	02/15/2051
11135F-BJ-9	BROADCOM INC			2	2.C FE	49,523,911	102.8160	51,305,184	49,900,000	49,533,118		9,208			3.500	3.550	FA	659,789	999,386	06/22/2021	02/15/2041
11271R-AB-5	BROOKFIELD FINANCE LLC			2	1.G FE	1,473,220	104.4630	1,462,482	1,400,000	1,471,791		(1,429)			3.450	3.170	AO	10,197	48,300	01/26/2021	04/15/2050
12189L-BD-2	BURLINGTON NORTHERN SANTA FE LLC			2	1.G FE	3,545,940	123.3470	3,700,410	3,000,000	3,535,180		(10,760)			4.150	3.150	JD	5,533	124,500	02/24/2021	12/15/2048
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE			1,2	1.D FE	2,778,440	142.2300	2,844,600	2,000,000	2,700,062		(34,779)			6.150	3.230	MN	20,500	123,000	09/10/2019	05/01/2037
124857-AK-9	CBS CORP			1	2.B FE	2,109,130	121.9600	2,256,260	1,850,000	2,100,564		(6,939)			4.900	3.970	FA	34,246	90,650	09/30/2020	08/15/2044
1248EP-BT-9	CCO HOLDINGS LLC			2	3.B FE	19,000,000	103.1220	19,593,180	19,000,000	19,000,000					5.125	5.120	MN	162,292	973,750	01/17/2017	05/01/2027
1248EP-CL-5	CCO HLDGS LLC/CAP CORP			2	3.B FE	6,000,000	102.1810	6,130,860	6,000,000	6,000,000					4.500	4.500	JD	22,500	164,250	04/19/2021	06/01/2033
12505B-AD-2	CBRE SERVICES INC			1,2	2.A FE	8,778,660	111.8710	9,900,584	8,850,000	8,817,235		6,917			4.875	4.970	MS	143,813	431,438	09/15/2015	03/01/2026

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
12508E-AD-3	CDK GLOBAL INC			1	3.A FE	1,934,000	109.1550	1,773,058	1,934,000	1,934,000					5.000	5.000	AO	442,637	1,048,350	05/03/2021	10/15/2024
12510C-AA-9	CD&R SMOKEY BUYER INC			1	4.B FE	1,000,000	105.1090	1,051,090	1,000,000	1,000,000					6.750	6.750	JJ	31,125	70,125	06/17/2020	07/15/2025
125523-CJ-7	CIGNA CORP			1	2.B FE	1,041,093,912	103.8130	1,042,355,704	1,040,800,000	1,041,073,513		(11,501)			3.200	3.150	MS	1,384,427	1,305,600	03/05/2020	03/15/2040
125523-CQ-1	CIGNA CORP			2	2.B FE	7,956,640	104.8100	8,384,800	8,000,000	7,957,267		627			3.400	3.420	MS	80,089	145,067	03/01/2021	03/15/2051
126307-AS-6	CSC HOLDINGS LLC			2	3.C FE	400,000	103.6970	414,788	400,000	400,000					5.375	5.370	FA	8,958	21,500	01/12/2018	02/01/2028
126410-LM-9	CSX TRANSPORTATION INC				1.E FE	1,962,231	105.0740	2,061,795	1,962,231	1,962,231					6.251	6.250	JJ	56,559	122,659	12/10/2007	01/15/2023
126650-BP-4	CVS LEASE PASS THROUGH TRUST				2.B FE	4,684,949	117.1560	5,428,010	4,633,148	4,655,372		(5,303)			6.036	5.880	MON	16,338	278,499	09/10/2010	12/10/2028
126650-BS-8	CVS PASS THROUGH TRUST				2.B FE	1,919,501	126.7410	2,432,795	1,919,501	1,919,501					7.507	7.500	MON	8,406	144,119	12/07/2009	01/10/2032
126650-CX-6	CVS HEALTH CORP			2	2.B FE	29,578,200	112.3100	33,693,000	30,000,000	29,716,309		38,670			4.300	4.470	MS	344,000	1,290,000	03/06/2018	03/25/2028
126650-CZ-1	CVS HEALTH CORP			2	2.B FE	480,349	130.9740	491,153	375,000	479,057		(1,291)			5.050	3.410	MS	5,050	9,469	06/22/2021	03/25/2048
12665U-AA-2	CVS CAREMARK CORP			1,2	2.B FE	3,004,671	113.5150	3,410,752	3,004,671	3,004,671					4.704	4.700	MON	8,245	141,340	12/11/2013	01/10/2036
134011-AA-3	CAMP PENDLETON				2.B	5,837,326	124.3890	6,965,806	5,600,000	5,761,164		(1,203)			5.937	5.610	AO	83,118	332,472	11/22/2004	10/01/2043
134011-AC-9	CAMP PENDLETON				2.B FE	4,777,652	124.3890	5,721,912	4,600,000	4,720,272		(650)			5.937	5.630	AO	68,276	273,102	01/30/2004	10/01/2043
134011-AE-5	PENDLE 5.586 10/49				2.B FE	9,941,040	121.9930	9,759,448	8,000,000	9,693,384		(98,345)			5.586	3.830	AO	111,720	446,880	07/21/2016	10/01/2049
134011-AJ-4	PENDLE 5.572 10/50				2.B FE	14,322,465	122.0260	17,254,519	14,140,000	14,300,406		(11,127)			5.572	5.460	AO	196,970	787,881	10/28/2015	10/01/2050
14066A-AA-7	CPMRK 2006-RILY A1				1.G	16,944,772	119.5620	18,194,982	15,217,967	16,848,482		(80,629)			6.147	5.190	JJ	444,338	935,483	08/06/2019	07/10/2051
140689-AA-8	CPMRK 2007-LEE A				1.D	1,851,380	110.4340	2,042,286	1,849,327	1,851,272		(94)			6.014	6.000	MON	6,488	111,219	12/18/2018	09/10/2052
140694-AA-8	CPMRK 2007-ROBS A				1.F	4,521,669	119.3750	5,495,196	4,603,306	4,530,366		5,634			6.059	6.200	MON	16,270	278,914	04/23/2015	10/10/2052
14069B-AA-2	CPMRK 2007-AETC A1				2.A	20,936,519	115.0200	24,247,571	21,081,178	20,977,835		24,781			5.746	5.780	MON	71,335	1,206,115	07/18/2016	02/10/2052
14070A-AA-1	CPMRK 2007-AET2 A				1.D	4,764,866	118.8300	5,694,257	4,791,935	4,769,226		2,761			6.063	6.100	MON	16,948	285,594	07/08/2021	10/10/2052
14070E-AC-9	CPMRK 2009-AMCW A1A				1.E FE	2,885,551	162.1250	4,725,072	2,914,462	2,888,737		2,208			7.976	8.060	MON	13,560	232,458	10/06/2009	07/10/2055
14155#-AA-8	CARDINALS BALLPARK LLC 5.77 30SEP27				2.B	3,991,853	108.3430	4,324,897	3,991,853	3,991,853					5.720	5.720	MS	57,718	230,330	11/25/2003	09/30/2027
141781-BR-4	CARGILL INC			2	1.F FE	13,841,100	107.1180	14,996,520	14,000,000	13,843,027		1,927			3.125	3.180	MN	43,750	218,750	05/21/2021	05/25/2051
141844-AF-7	CARIBBEAN DEVELOPMENT BK				1.B FE	9,000,000	111.3890	10,025,010	9,000,000	9,000,000					4.375	4.370	MN	56,875	393,750	11/06/2012	11/09/2027
144141-CY-2	PROGRESS ENERGY CAROLINAS PLC			1	1.F FE	2,000,000	141.9090	2,838,180	2,000,000	2,000,000					6.300	6.290	AO	31,500	126,000	12/03/2012	04/01/2038
144285-AL-7	CARPENTER TECHNOLOGY CORPORATION			1	3.C FE	6,093,750	106.3320	6,379,920	6,000,000	6,071,121		(22,629)			6.375	5.870	JJ	176,375	342,656	01/25/2021	07/15/2028
14448C-AR-5	CARRIER GLOBAL CORP			2	2.C FE	24,973,609	104.6960	25,127,040	24,000,000	24,952,709		(20,900)			3.377	3.080	AO	195,472	405,240	06/17/2021	04/05/2040
155431-AA-7	CENTRAL STORAGE TRUST				1.C FE	28,419,424	114.2580	31,343,949	27,432,608	28,168,671		(74,155)			4.823	4.400	FMAN	220,512	1,323,075	03/20/2018	02/01/2038
15953P-AN-9	CALIFORNIA EDUCATIONAL FACILITIES			2	1.F FE	55,000	95.9660	52,781	55,000	55,000					2.996	2.990	AO	412	224	08/05/2021	04/01/2051
161175-AN-4	CCO SAFARI II LLC			2	2.C FE	13,000,000	129.0500	16,776,500	13,000,000	13,000,000					6.384	6.380	AO	475,963	510,720	07/09/2015	10/23/2035
161175-AZ-7	CHARTER COMM OPT LLC/CAP			2	2.C FE	6,770,790	129.3710	7,568,204	5,850,000	6,603,883		(38,949)			6.384	5.040	AO	70,543	692,664	04/19/2017	10/23/2035
161175-BC-7	CHARTER COMMUNICATIONS OPERATING L			1	2.C FE	519,028	143.5090	495,106	345,000	516,491		(2,327)			6.834	4.080	AO	4,453	23,236	08/20/2021	10/23/2055
161175-BV-5	CHARTER COMM OPT LLC/CAP			1	2.C FE	6,047,460	96.9390	5,816,340	6,000,000	6,046,714		(731)			3.700	3.650	AO	55,500	222,000	11/19/2020	04/01/2051
161175-CA-0	CHARTER COMM OPT LLC/CAP			2	2.C FE	23,141,134	100.4700	23,911,860	23,800,000	23,147,292		6,158			3.900	4.050	JD	77,350	548,925	05/18/2021	06/01/2052
166756-AX-4	CHEVRON USA INC			2	1.D FE	5,686,217	119.9460	5,997,300	5,000,000	5,674,129		(12,088)			4.200	3.430	AO	44,333	210,000	03/19/2021	10/15/2049
166764-CA-6	CHEVRON CORP			1	1.D FE	7,000,000	106.4530	7,451,710	7,000,000	7,000,000					3.078	3.070	MN	29,925	215,460	05/07/2020	05/11/2050
169905-AG-1	CHOICE HOTELS INTERNATIONAL INC			1	2.C FE	6,964,580	106.1560	7,430,920	7,000,000	6,968,622		2,862			3.700	3.750	JJ	119,428	253,244	07/09/2020	01/15/2031
17290E-AD-4	CITIGROUP VAR RATE NOTE			5	1.G FE	20,000,000	137.9170	27,583,336	20,000,000	20,000,000					11.900	11.900	MJSD	310,722	1,900,000	07/25/2014	05/29/2044
172967-JT-9	CITIGROUP INC				2.B FE	5,975,520	108.9940	6,539,640	6,000,000	5,990,337		2,544			4.400	4.450	JD	15,400	264,000	06/03/2015	06/10/2025
172967-LX-7	CITIGROUP INC				1.G	5,567,500	47.3360	8,047,120	17,000,000	6,162,162		214,290			0.300	4.420	MN	8,075	51,000	02/06/2019	05/04/2048
172967-MP-3	CITIGROUP INC				1.G FE	34,000,000	114.3200	38,868,800	34,000,000	34,000,000					4.412	4.410	MS	379,187	1,500,080	03/24/2020	03/31/2031
18538R-AJ-2	CLEARWATER PAPER CORP			1	3.C FE	2,100,000	102.1030	2,144,163	2,100,000	2,100,000					4.750	4.750	FA	37,683	98,919	08/11/2020	08/15/2028
18539U-AE-5	CLEARWAY ENERGY OP LLC			2	3.B FE	6,000,000	99.3930	5,963,580	6,000,000	6,000,000					3.750	3.750	JJ	56,250		09/24/2021	01/15/2032
191216-DL-1	COCA-COLA CO				1.E FE	25,528,282	106.0990	27,585,740	26,000,000	25,535,397		7,115			3.000	3.090	MS	251,333	390,000	04/29/2021	03/05/2051
20030N-BP-5	COMCAST CORP			1	1.G FE	30,010,580	120.0220	35,816,965	29,842,000	29,974,169		(7,590)			4.400	4.350	FA	496,040	1,313,048	11/15/2016	08/15/2035
20030N-CL-3	COMCAST CORPORATION			2	1.G FE	30,872,720	121.5510	37,680,810	31,000,000	30,886,253		5,302			4.600	4.690	AO	335,672	1,426,000	10/04/2018	10/15/2038
20030N-CN-9	COMCAST CORPORATION			2	1.G FE	511,810	138.5370	498,733	360,000	509,900		(1,910)			4.950	3.110	AO	4,195	17,358	07/13/2021	10/15/2058
20268J-AD-5	COMMONSPIRIT HEALTH			1	1.F FE	509,945	113.3260	509,967	450,000	508,535		(1,338)			3.817	3.100	AO	4,294	17,177	12/09/2020	10/01/2049
20369E-AE-2	COMMUNITY HEALTH NETWORK			1	1.F FE	498,840	100.1500	500,750	500,000	498,874		30			3.099	3.110	MN	2,583	15,495	11/24/2020	05/01/2050
205887-CC-4	CONAGRA BRANDS INC			2	2.C FE	10,996,370	115.4540	12,699,940	11,000,000	10,997,232		334			4.850	4.850	MN	88,917	533,500	10/15/2018	11/01/2028
20825C-AF-1	CONOCO PHILLIPS			1	1.G FE	4,469,257	130.7820	4,956,638	3,790,000	4,291,517		(35,773)			5.900	4.340	AO	47,207	223,610	07/20/2016	10/15/2032
20825C-AP-9	CONOCOPHILLIPS			1	1.G FE	2,442,612	137.9080	2,758,160	2,000,000	2,367,186		(15,158)			5.900	4.320	MN	15,078	118,000	07/06/2016	05/15/2038
20825C-AQ-7	CONOCOPHILIPS			1	1.G FE	41,527,417	145.5170	49,985,090	34,350,000	40,419,658		(230,157)			6.500	4.920	FA	766,922	2,232,750	04/19/2017	02/01/2039

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	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
20825C-BB-9	CONOCOPHILLIPS			2	1.G FE	487,505	131.9680	488,282	370,000	486,164		(1,341)			4.875	3.090	AO	4,509	9,019	07/13/2021	10/01/2047
209111-EU-3	CONS EDISON CO OF NY			1	2.A FE	1,994,140	144.7720	2,895,440	2,000,000	1,995,504		148			6.750	6.770	AO	33,750	135,000	04/01/2008	04/01/2038
209111-GB-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			2	1.G FE	473,095	105.8400	502,740	475,000	473,105		9			3.600	3.610	JD	760	8,883	06/03/2021	06/15/2061
21036P-BC-1	CONSTELLATION BRANDS INC			2	2.B FE	5,983,200	115.0830	6,904,980	6,000,000	5,987,595		1,498			4.650	4.680	MN	35,650	279,000	10/22/2018	11/15/2028
21036P-BG-2	CONSTELLATION BRANDS INC			1	2.C FE	17,597,516	109.5280	19,167,400	17,500,000	17,594,209		(1,956)			3.750	3.710	MN	109,375	656,250	04/24/2020	05/01/2050
210518-DN-3	CONSUMERS ENERGY COMPANY			2	1.E FE	109,908	97.5780	107,336	110,000	109,908		1			2.650	2.650	FA	1,101		08/02/2021	08/15/2052
210795-QB-9	CONTL AIRLINES 2012-2 A				2.C FE	3,607,161	103.7940	3,744,017	3,607,161	3,607,161					4.000	4.000	AO	24,849	144,286	09/19/2012	04/29/2026
21079N-AA-9	CONTINENTAL AIRLINES INC				2.C FE	450,617	101.1590	455,840	450,617	450,617					5.983	5.980	AO	5,392	26,960	03/27/2007	04/19/2022
219350-BQ-7	CORNING INC			1	2.A FE	468,706	132.4480	463,568	350,000	468,218		(488)			5.450	3.950	MN	2,437	19,075	01/15/2021	11/15/2079
22101@-AA-8	CORVIAS MGMT FEE BORROWER LLC			1,2	1.C	4,918,835	108.0630	4,960,377	4,590,264	4,708,782		(43,357)			6.250	5.130	JJ	286,891		07/22/2016	01/01/2044
22822R-BD-1	CROWN CASTLE TOWERS LLC			1,2	1.F FE	14,150,000	104.1730	14,740,480	14,150,000	14,150,000					3.663	3.660	MON	23,036	518,315	05/01/2017	05/15/2045
23166M-AA-1	CUSHMAN & WAKEFIELD US			1	3.C FE	15,142,025	107.1420	16,210,585	15,130,000	15,139,003		(3,022)			6.750	6.720	MN	130,496	1,021,275	01/20/2021	05/15/2028
23345M-AB-3	DT MIDSTREAM INC			2	3.A FE	6,000,000	104.1540	6,249,240	6,000,000	6,000,000					4.375	4.370	JD	11,667	135,625	05/25/2021	06/15/2031
239753-BM-7	DAYTON HUDSON				1.F FE	4,002,240	102.6680	3,080,040	3,000,000	3,032,446		(84,131)			8.800	5.810	MN	33,733	264,000	02/10/2004	05/15/2022
242559-QJ-4	MI DEARBORN GO 2017B			2	1.D FE	3,073,590	110.8340	3,325,020	3,000,000	3,045,366		(7,701)			4.000	3.680	AO	30,000	120,000	02/21/2018	04/01/2043
24715@-AB-0	DELOITTE LLP				1.F	5,779,650	110.0000	5,500,000	5,000,000	5,667,778		(39,455)			7.320	5.730	FA	133,183	366,000	12/20/2018	08/20/2033
24715@-AT-1	DELOITTE LLP				1.F	2,500,000	102.7260	2,568,150	2,500,000	2,500,000					3.460	3.460	MN	12,975	86,500	04/23/2020	05/07/2027
24715@-AW-4	DELOITTE LLP				1.F	13,550,000	103.3180	13,999,562	13,550,000	13,550,000					3.760	3.760	MN	76,422	509,480	04/23/2020	05/07/2035
247361-ZX-9	DELTA AIR LINES INC				2.C FE	62,223,000	114.4290	71,201,157	62,223,000	62,223,000					7.000	7.000	MN	725,935	4,795,189	04/27/2020	05/01/2025
25152C-PY-6	DEUTSCHE BANK AG LONDON			5	1.G FE	35,000,000	128.4530	44,958,659	35,000,000	35,000,000					11.900	11.900	FMAN	597,508	3,325,000	05/09/2012	05/10/2042
25272K-AR-4	DELL INTERNATIONAL LLC			1	2.C FE	440,465	166.6070	491,491	295,000	437,369		(3,043)			8.350	4.900	JJ	11,358	24,633	12/22/2020	07/15/2046
25278X-AQ-2	DIAMONDBACK ENERGY INC			2	2.C FE	515,466	114.8810	522,709	455,000	514,984		(482)			4.400	3.660	MS	5,394	10,010	08/20/2021	03/24/2051
25400L-AC-0	DIGITAL DELTA HOLDINGS LLC			1,2	2.B FE	7,000,000	110.7500	7,752,500	7,000,000	7,000,000					4.750	4.750	AO	83,125	332,500	09/23/2015	10/01/2025
254687-FY-7	WALT DISNEY CO			1	1.G FE	25,974,000	109.7310	28,530,060	26,000,000	25,975,513		936			3.500	3.500	MN	121,333	910,000	05/11/2020	05/13/2040
25470D-AS-8	DISCOVERY COMMUNICATIONS LLC			2	2.C FE	15,984,000	119.5230	19,123,680	16,000,000	15,986,210		566			5.000	5.000	MS	224,444	800,000	09/07/2017	09/20/2037
25606O-AA-2	DOBIE CENTER PROPERTIES LTD				2.B FE	2,854,560	115.8440	3,475,311	3,000,000	2,928,874		8,590			6.750	7.220	MN	33,750	202,500	05/27/2009	05/01/2028
260543-CY-7	DOW CHEMICAL COMPANY (THE)			2	2.B FE	3,496,430	116.7480	4,086,180	3,500,000	3,496,812		(334)			4.800	4.810	MN	14,467	168,000	05/03/2021	11/30/2028
260543-DD-2	DOW CHEMICAL COMPANY (THE)			1	2.B FE	39,376,751	108.5890	42,892,655	39,500,000	39,378,241		2,167			3.600	3.610	MN	181,700	1,734,050	08/27/2020	11/15/2050
263901-AA-8	DUKE ENERGY INDIANA INC			1	1.F FE	6,977,740	141.1550	9,880,850	7,000,000	6,982,910		566			6.350	6.370	FA	167,922	444,500	08/18/2008	08/15/2038
26441C-BM-6	DUKE ENERGY CORP			2	2.B FE	20,947,920	101.6820	21,353,220	21,000,000	20,948,882		962			3.300	3.310	JD	30,800	356,125	06/07/2021	06/15/2041
26875P-AT-8	EOG RESOURCES INC			2	1.G FE	482,318	136.1810	497,061	365,000	480,047		(2,271)			4.950	3.230	AO	3,814	18,068	01/22/2021	04/15/2050
29248H-AC-7	EMPOWER FINANCE 2020 LP			1	1.F FE	12,327,251	101.4050	12,432,253	12,260,000	12,325,397		(1,449)			3.075	3.040	MS	108,910	372,997	05/26/2021	09/17/2051
29278N-AR-4	ENERGY TRANSFER OPERATING LP			1	2.C FE	469,974	115.3490	524,838	455,000	469,708		(243)			5.000	4.780	MN	2,907	22,750	11/23/2020	05/15/2050
29336U-AB-3	ENLINK MIDSTREAM PARTNERS LP			1,2	3.A FE	3,532,900	104.6050	7,322,350	7,000,000	3,532,900					4.400	4.260	AO	77,000	308,000	11/06/2014	04/01/2024
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING LLC			2	2.A FE	523,061	122.0010	512,404	420,000	521,905		(1,155)			4.800	3.410	FA	8,400	9,360	08/20/2021	02/01/2049
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC			1	2.A FE	29,431,330	98.3410	29,158,107	29,650,000	29,436,915		4,129			3.200	3.230	FA	364,587	969,884	07/31/2020	02/15/2052
29379V-CB-7	ENTERPRISE PRODUCTS OPERATING LLC			2	2.A FE	17,904,710	99.6780	17,942,040	18,000,000	17,905,055		345			3.300	3.320	FA	174,900		09/07/2021	02/15/2053
29444G-AJ-6	AXA FINANCIAL INC			2	2.A FE	4,510,836	125.9670	4,534,812	3,600,000	4,163,512		(77,559)			7.000	4.130	AO	63,000	252,000	02/28/2017	04/01/2028
29444U-BT-2	EQUINIX INC			2	2.B FE	18,843,820	102.2050	19,418,950	19,000,000	18,844,953		1,133			3.400	3.440	FA	401,956		05/03/2021	02/15/2052
29977A-C*-4	EVERCORE INC				2.B	5,000,000	108.7180	5,435,900	5,000,000	5,000,000					4.540	4.540	AO	106,564	227,000	07/17/2019	08/01/2033
29977G-AA-0	EVERBANK FINANCIAL CORP			1,2	1.G FE	8,000,000	109.2010	8,736,080	8,000,000	8,000,000					5.750	5.750	JJ	228,722	460,000	06/26/2015	07/02/2025
29977L-AA-9	EVERARC ESCROW SARL			2	4.B FE	10,224,970	100.2240	10,247,904	10,225,000	10,224,970					5.000	5.000	AO	97,990		12/17/2021	10/31/2029
299808-AH-8	EVEREST REINSURANCE HOLDINGS INC			1	1.G FE	22,760,121	105.2600	23,946,650	22,750,000	22,759,630		(386)			3.500	3.490	AO	182,875	813,944	10/14/2020	10/15/2050
299808-AJ-4	EVEREST REINSURANCE HOLDINGS INC			2	2.A FE	29,362,200	97.5930	29,277,900	30,000,000	29,364,908		2,708			3.125	3.230	AO	226,562		09/29/2021	10/15/2052
30231G-AY-8	EXXON MOBIL CORP			1	1.D FE	958,040	101.3780	1,013,780	1,000,000	960,910		1,615			2.995	3.280	FA	11,231	29,950	03/13/2020	08/16/2039
30231G-BF-8	EXXON MOBIL CORP			1	1.D FE	27,968,529	118.2700	33,115,600	28,000,000	27,970,326		1,025			4.227	4.230	MS	335,342	1,183,560	03/18/2020	03/19/2040
30231G-BG-6	EXXON MOBIL CORP			2	1.D FE	505,434	123.0910	486,209	395,000	504,427		(1,007)			4.327	2.880	MS	4,843	8,546	08/03/2021	03/19/2050
302635-AF-4	FSK 8.625 05/15/25				2.C FE	63,000,000	110.2810	69,477,030	63,000,000	63,000,000					8.625	8.620	MN	713,000	5,433,750	04/24/2020	05/15/2025
303250-AF-1	FAIR ISAAC CORP			2	3.B FE	1,346,625	102.9660	1,390,041	1,350,000	1,346,643		18			4.000	4.040	JD	2,400		12/14/2021	06/15/2028
31428X-BG-0	FEDEX CORP			2	2.B FE	4,769,360	120.1270	4,805,080	4,000,000	4,757,916		(11,444)			4.550	3.380	AO	45,500	91,000	06/07/2021	04/01/2046
31428X-BZ-8	FEDEX CORP			1	2.B FE	19,253,294	113.8320	21,969,576	19,300,000	19,259,342		3,962			4.250	4.280	MN	104,810	820,250	04/03/2020	05/15/2030
31428X-CA-2	FEDEX CORP			1	2.B FE	45,350,192	134.1170	61,358,528	45,750,000	45,357,568		5,787			5.250	5.300	MN	306,906	2,401,875	04/06/2020	05/15/2050

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-CE-4	FEDEX CORP			2	2.B FE	13,985,495	102.3440	14,328,160	14,000,000	13,985,875		380			3.250	3.250	MN	58,139	247,722	06/15/2021	05/15/2041
315786-AC-7	FIDELITY & GUARANTY LIFE			2	2.B FE	2,835,175	111.7790	3,219,235	2,880,000	2,854,535		6,711			5.500	5.790	MN	26,400	158,400	02/06/2019	05/01/2025
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERV			2	2.B FE	13,900,449	101.1580	14,162,120	14,000,000	13,903,458		3,010			3.100	3.140	MS	144,667	215,794	02/24/2021	03/01/2041
31620R-AJ-4	FIDELITY NATIONAL FINANCIAL INC			1	2.B FE	7,341,789	105.6980	7,768,803	7,350,000	7,342,842		696			3.400	3.410	JD	11,107	249,900	06/09/2020	06/15/2030
31620R-AL-9	FIDELITY NATIONAL FINANCIAL INC			2	2.B FE	12,970,100	95.7960	12,453,480	13,000,000	12,970,273		173			3.200	3.210	MS	120,178		09/14/2021	09/17/2051
316773-CH-1	FIFTH THIRD BANCORP				2.B FE	10,475,714	164.2810	17,249,505	10,500,000	10,480,115		572			8.250	8.270	MS	288,750	866,250	05/01/2017	03/01/2038
31847R-AE-2	FIRST AMERICAN FINANCIAL CORP			1	2.B FE	2,485,572	103.0780	2,561,488	2,485,000	2,485,130		(115)			4.300	4.290	FA	44,523	106,855	02/23/2017	02/01/2023
31847R-AF-9	FIRST AMERICAN FINANCIAL			1	2.B FE	9,793,067	108.3250	10,592,019	9,778,000	9,783,265		(1,680)			4.600	4.570	MN	57,473	449,788	03/07/2017	11/15/2024
31847R-AG-7	FIRST AMERICAN FINANCIAL CORP			1	2.B FE	12,598,388	109.6700	13,873,255	12,650,000	12,605,449		4,390			4.000	4.050	MN	64,656	506,000	05/08/2020	05/15/2030
320817-AB-5	FIRST MERCHANTS CORPORATION				2.B	23,000,000	105.2640	24,210,720	23,000,000	23,000,000					6.750	6.750	AO	263,063	1,552,500	10/29/2013	10/30/2028
320817-AC-3	FIRST MERCHANTS CORPORATION				2.A	2,000,000	102.6860	2,053,720	2,000,000	2,000,000					5.000	5.000	AO	16,944	100,000	10/29/2013	10/30/2028
320844-PD-9	FIRST MERIT BANK (OHIO)				2.A FE	5,000,000	109.9410	5,497,050	5,000,000	5,000,000					4.270	4.270	MN	21,350	213,500	11/18/2014	11/25/2026
33972P-AA-7	FLNG LIQUEFACTION 2 LLC				2.B FE	51,646,521	107.5000	55,537,087	51,662,407	51,647,875		845			4.125	4.120	MS	538,688	2,131,074	07/23/2019	03/31/2038
341099-CL-1	FLORIDA POWER CORPORATION			1	1.F FE	9,957,800	144.4580	14,445,800	10,000,000	9,967,943		1,072			6.400	6.430	JD	28,444	640,000	06/11/2008	06/15/2038
343498-AB-7	FLOWERS FOODS INC			1,2	2.B FE	2,652,873	107.4150	3,034,474	2,825,000	2,732,865		17,158			3.500	4.260	AO	24,719	98,875	12/06/2016	10/01/2026
34354P-AF-2	FLOWSERVE CORPORATION			1	2.C FE	17,972,715	103.4280	18,617,040	18,000,000	17,975,543		2,341			3.500	3.510	AO	157,500	647,500	09/29/2020	10/01/2030
346845-AB-6	FORT BENNING CLASS I				1.E FE	1,354,803	116.1700	1,573,875	1,354,803	1,354,803					5.560	5.550	JJ	34,734	75,327	01/25/2006	01/15/2036
346845-AG-5	FORT BENNING FAMILY COMMUNITIES LL			1	2.C FE	8,751,376	127.7190	10,686,454	8,367,187	8,730,201		(13,792)			6.090	5.680	JJ	234,965	509,562	04/10/2019	01/15/2051
346845-AK-6	FORT BENNING FAM				1.G FE	7,694,604	127.7050	8,318,824	6,514,115	7,611,313		(62,927)			6.090	4.650	JJ	182,927	396,710	09/11/2019	01/15/2051
347314-BF-2	FORT EUSTIS				1.E FE	6,000,000	123.3870	7,403,214	6,000,000	6,000,000					5.510	5.500	JD	14,693	330,600	02/25/2005	12/15/2040
347314-BQ-8	FORT EUSTIS				1.E FE	10,000,000	126.5770	12,657,690	10,000,000	10,000,000					5.690	5.680	JD	25,289	569,000	02/25/2005	12/15/2049
347382-AA-1	FT GORDON HOUSING				2.B FE	8,673,060	125.3470	10,027,784	8,000,000	8,635,812		(13,585)			6.124	5.370	MN	62,601	489,920	09/09/2019	05/15/2051
347508-AA-1	FTKNOX 5.815 2/52 CLASS I-A				1.F FE	5,660,054	116.4790	6,801,869	5,839,572	5,695,015		(448)			5.815	6.040	MON	15,278	339,571	06/07/2007	02/15/2052
351837-AA-7	FRANCISCAN MISSIONARIES OF OUR LAD			1	1.F FE	333,864	117.6930	342,487	291,000	332,837		(976)			3.914	3.120	JJ	5,695	11,390	12/03/2020	07/01/2049
354613-AM-3	FRANKLIN RESOURCES INC			2	1.F FE	134,147	96.5270	130,311	135,000	134,154		7			2.950	2.980	FA	1,538		08/05/2021	08/12/2051
35563C-AM-0	FMMHR 2015-R1 B2				1.A	8,176,085	113.6470	8,613,619	7,579,276	8,139,281		(15,371)			4.320	3.890	MON	27,287	328,197	11/09/2017	10/25/2052
35563C-AV-0	FMMHR 2015-R1 B3				1.A	9,942,064	113.1450	10,354,263	9,151,322	9,894,859		(28,362)			4.439	3.960	MON	56,717	409,646	03/23/2018	11/25/2052
360271-AJ-9	FULTON FINANCIAL CORP				2.A FE	4,732,159	107.6420	5,122,683	4,759,000	4,750,009		2,868			4.500	4.570	MN	27,364	256,244	11/12/2014	11/15/2024
361448-BC-6	GATX CORPORATION			2	2.B FE	7,250,000	114.8520	8,326,770	7,250,000	7,250,000					4.550	4.550	MN	49,481	329,875	05/03/2018	11/07/2028
361448-BE-2	GATX CORPORATION			1,2	2.B FE	9,141,908	115.0270	10,524,971	9,150,000	9,143,486		707			4.700	4.710	AO	107,513	430,050	01/30/2019	04/01/2029
361448-BF-9	GATX CORPORATION			1	2.B FE	6,101,480	111.4800	6,688,800	6,000,000	6,087,331		(9,101)			4.000	3.780	JD	32,667	240,000	06/09/2020	06/30/2030
361841-AR-0	GLP CAPITAL LP / FIN II			2	2.C FE	2,992,140	100.7010	3,021,030	3,000,000	2,992,146		6			3.250	3.280	JJ	4,875		12/07/2021	01/15/2032
36186W-AA-7	GMACN SERIES 2005-DOVR CLASS A				1.C	6,245,460	109.4060	6,848,123	6,259,355	6,248,810		1,592			5.247	5.260	MON	19,158	328,428	08/24/2005	10/10/2050
36186X-AB-3	GMACN 2005-BLIS A2 FT BLISS				2.A FE	46,651,523	114.0310	51,314,040	45,000,000	46,459,645		(97,800)			5.254	4.960	MON	137,918	2,364,300	05/25/2016	07/10/2050
36186Y-AA-3	GENERAL MOTORS ACCEPT CORP 2005-A1				2.A	5,799,143	107.1920	6,007,018	5,603,985	5,705,059		(33,816)			5.490	5.180	MON	17,947	307,659	01/28/2005	02/10/2035
36188A-AA-3	GMACN 2008-LEWS A				1.C FE	16,547,920	145.0220	24,009,617	16,555,867	16,549,562		581			7.260	7.260	MON	70,114	1,201,956	11/21/2008	04/10/2047
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD				1.C FE	31,650,000	99.7640	31,575,306	31,650,000	31,650,000					2.940	2.940	MS	235,212	567,293	09/29/2021	09/30/2040
363576-AB-5	ARTHUR J GALLAGHER & CO			2	2.B FE	6,916,560	105.8560	7,409,920	7,000,000	6,917,531		971			3.500	3.560	MN	27,903	122,500	05/13/2021	05/20/2051
369550-BQ-0	GENERAL DYNAMICS CORPORATION			2	1.G FE	4,982,500	103.0660	5,153,300	5,000,000	4,982,868		368			2.850	2.870	JD	11,875	79,563	05/03/2021	06/01/2041
37045V-AL-4	GENERAL MOTORS CO			1	2.C FE	504,266	143.2560	508,559	355,000	500,364		(3,574)			6.750	4.040	AO	5,991	23,963	12/16/2020	04/01/2046
375558-BG-7	GILEAD SCIENCES INC			1	2.A FE	13,953,100	121.1870	16,966,180	14,000,000	13,963,407		1,884			4.600	4.620	MS	214,667	644,000	09/09/2015	09/01/2035
378272-BC-1	GLENCORE FUNDING LLC			2	2.A FE	493,047	104.7060	528,765	505,000	493,187		141			3.875	4.010	AO	3,479	9,784	05/13/2021	04/27/2051
37954F-AJ-3	GLOBAL PART/GLP FINANCE			2	4.B FE	5,250,000	104.8570	5,504,993	5,250,000	5,250,000					6.875	6.870	JJ	166,432	278,724	02/02/2021	01/15/2029
38011S-AC-9	GMACN 2004-POKA A3				1.B	22,390,625	124.4000	24,880,000	20,000,000	22,076,412		(161,262)			6.356	5.230	MON	105,933	1,271,200	05/11/2017	09/10/2044
38011W-AA-4	GMACN 2002-MEAD A				1.F	14,227,807	126.0360	14,838,927	11,773,563	13,845,198		(265,956)			6.845	4.370	MON	67,158	805,900	12/17/2018	05/10/2037
38012D-AB-3	GMACN 2005-DRUM A				2.B FE	29,067,738	106.7200	28,998,026	27,172,063	28,843,625		(138,427)			5.465	4.910	MON	86,632	1,485,117	05/20/2016	05/10/2050
38012L-AA-7	GMACN SERIES 2006-NELL CLASS A				1.E	4,772,946	112.5980	5,835,380	5,182,490	4,860,222		49,534			5.364	5.950	MON	16,216	277,989	05/16/2018	05/10/2051
38141G-GM-0	GOLDMAN SACHS GROUP INC				2.A FE	499,373	145.6500	480,645	330,000	496,474		(2,898)			6.250	2.810	FA	8,594	10,313	07/20/2021	02/01/2041

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
38141G-WB-6	GOLDMAN SACHS GROUP INC/THE			2	2.A FE	1,929,260	107.5350	1,164,700	1,000,000	1,960,050		6,639			3.850	3.860	JJ	709,683	1,617,000	02/13/2017	01/26/2027
38143V-AA-7	GOLDMAN SACHS CAPITAL I			1	2.C FE	3,000,000	138.2100	4,146,300	3,000,000	3,000,000					6.345	6.340	FA	71,910	190,350	02/12/2004	02/15/2034
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE			2	2.A FE	17,600,000	114.5700	20,164,320	17,600,000	17,600,000					4.017	4.010	AO	119,796	706,992	10/24/2017	10/31/2038
384311-AA-4	GRAFTECH FINANCE INC			2	3.C FE	255,938	101.6780	254,195	250,000	255,484		(453)			4.625	4.010	JD	514	5,781	08/16/2021	12/15/2028
384637-AA-2	GRAHAM HOLDINGS CO			2	3.B FE	1,003,438	103.9750	1,039,750	1,000,000	1,001,522		(573)			5.750	5.680	JD	4,792	57,500	05/24/2018	06/01/2026
402740-AD-6	GULFSTREAM NATURAL GAS SYSTEM LLC			1	2.B FE	19,946,451	108.9750	22,296,285	20,460,000	20,231,773		54,233			4.600	4.920	MS	277,119	964,051	04/27/2016	09/15/2025
404119-BY-4	HCA INC			1,2	2.C FE	55,744,917	123.3610	63,592,596	51,550,000	55,644,449		(97,124)			5.125	4.410	JD	117,419	2,276,783	06/23/2021	06/15/2039
404119-BZ-1	HCA INC			2	2.C FE	485,860	128.6740	508,262	395,000	484,790		(1,070)			5.250	3.890	JD	922	20,081	06/29/2021	06/15/2049
406216-BJ-9	HALLIBURTON COMPANY			1,2	2.A FE	40,863,956	117.7200	47,794,320	40,600,000	40,802,006		(12,707)			4.850	4.790	MN	251,607	1,969,100	07/21/2016	11/15/2035
406216-BK-6	HALLIBURTON COMPANY			1,2	2.A FE	488,648	119.7500	514,925	430,000	487,109		(1,427)			5.000	4.110	MN	2,747	21,500	11/30/2020	11/15/2045
409322-AB-0	HAMPTO 6.071 12/41				2.C FE	7,000,000	110.8380	7,758,688	7,000,000	7,000,000					6.071	6.070	JD	18,888	424,970	11/29/2007	12/15/2041
409322-AC-8	HAMPTO 6.171 6/53				2.C FE	10,000,000	114.8850	11,488,460	10,000,000	10,000,000					6.171	6.170	JD	27,427	617,100	11/29/2007	06/15/2053
409322-AD-6	HAMPTON ROADS PPV LLC				3.B FE	6,892,970	110.4700	6,517,730	5,900,000	6,870,315		(20,551)			6.621	5.230	JD	17,362	390,639	09/30/2020	06/15/2053
410867-AF-2	HANOVER INSURANCE GROUP INC			1,2	2.B FE	5,191,000	109.7260	5,486,300	5,000,000	5,092,602		(20,674)			4.500	4.000	AO	47,500	225,000	10/28/2016	04/15/2026
41242*-BN-1	HARDWOOD FUNDING LLC				1.G FE	3,500,000	116.0580	4,062,041	3,500,000	3,500,000					4.230	4.230	JD	9,870	221,664	08/08/2018	06/07/2038
41242*-BX-9	HARDWOOD FUNDING LLC				1.G FE	5,000,000	106.7860	5,339,310	5,000,000	5,000,000					3.440	3.440	JD	22,456	247,011	05/28/2020	06/07/2035
41242*-BY-7	HARDWOOD FUNDING LLC				1.G FE	2,000,000	112.3500	2,247,004	2,000,000	2,000,000					3.910	3.910	JD	10,209	112,304	05/28/2020	06/07/2040
413875-AS-4	HARRIS CORPORATION				2.B FE	1,500,000	122.3530	1,835,295	1,500,000	1,500,000					4.854	4.850	AO	12,944	72,810	04/22/2015	04/27/2035
416518-AD-0	HARTFORD FINANCIAL SERVICES GROUP			2	2.A FE	9,912,800	98.7870	9,878,700	10,000,000	9,913,289		489			2.900	2.940	MS	80,556		09/16/2021	09/15/2051
418056-AS-6	HASBRO INC			1	2.C FE	4,051,590	138.4730	4,154,190	3,000,000	4,029,543		(22,047)			6.350	3.730	MS	56,092	95,250	06/03/2021	03/15/2040
42218S-AH-1	HEALTH CARE SERVICE CORPORATION			1	1.G FE	9,922,310	102.1590	10,215,900	10,000,000	9,924,807		1,589			3.200	3.240	JD	26,667	320,000	06/03/2020	06/01/2050
42307T-AH-1	HEINZ HJ FINANCE COMPANY				3.A FE	4,526,250	152.4630	4,573,890	3,000,000	4,504,122		(22,128)			7.125	3.370	FA	89,063		08/18/2021	12/01/2039
42809H-AC-1	HESS CORPORATION			2	3.A FE	14,971,841	127.2480	17,592,036	13,825,000	14,892,599		(34,576)			6.000	5.320	JJ	382,492	829,500	08/08/2019	01/15/2040
42809H-AD-9	HESS CORPORATION			2	3.A FE	13,609,629	123.7030	16,613,313	13,430,000	13,593,403		(4,817)			5.600	5.490	FA	284,119	752,080	05/01/2018	02/15/2041
42809H-AG-2	HESS CORPORATION			1	3.A FE	9,979,000	108.9830	10,898,300	10,000,000	9,988,315		1,944			4.300	4.320	AO	107,500	430,000	09/19/2016	04/01/2027
42809H-AH-0	HESS CORPORATION			1	3.A FE	487,597	128.0570	512,228	400,000	485,658		(1,776)			5.800	4.370	AO	5,800	22,475	08/20/2021	04/01/2047
428291-AM-0	HEXCEL CORP			1,2	3.A FE	7,009,530	109.1450	7,640,150	7,000,000	7,003,547		(1,044)			4.700	4.680	FA	124,289	337,750	08/17/2015	08/15/2025
431571-AE-8	HILLENBRAND INC			2	3.A FE	2,000,000	100.3930	2,007,860	2,000,000	2,000,000					3.750	3.750	MS	25,000	37,083	02/24/2021	03/01/2031
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY			2	3.B FE	22,000,000	99.6400	21,920,800	22,000,000	22,000,000					3.625	3.620	FA	301,278	427,549	01/19/2021	02/15/2032
43734L-AA-4	HOME POINT CAPITAL INC			2	4.C FE	8,404,875	92.8580	7,985,788	8,600,000	8,425,857		20,982			5.000	5.550	FA	179,167	229,333	06/07/2021	02/01/2026
440327-AK-0	HORACE MANN EDUCATORS CORP			1,2	2.B FE	31,915,200	108.1030	34,592,960	32,000,000	31,962,125		8,653			4.500	4.530	JD	120,000	1,440,000	11/18/2015	12/01/2025
44107T-AW-6	HOST HOTELS & RESORTS LP			1,2	2.C FE	2,990,400	107.8420	3,235,260	3,000,000	2,995,575		966			4.500	4.540	FA	56,250	135,000	10/08/2015	02/01/2026
44157T-AA-3	HOUGHTON MIFFLIN HARCOUR			2	4.A FE	22,099,000	105.0750	23,694,413	22,550,000	22,251,414		78,795			9.000	9.500	FA	766,700	2,029,500	11/19/2019	02/15/2025
443201-AA-6	HOWMET AEROSPACE INC			1	3.A FE	7,198,056	115.0890	8,142,547	7,075,000	7,160,528		(22,886)			6.875	6.450	MN	81,068	486,406	05/01/2020	05/01/2025
44329H-AD-6	HP COMMUNITIES LLC				1.C FE	2,992,500	125.0430	3,751,275	3,000,000	2,993,482		270			5.820	5.830	MS	51,410	174,600	07/21/2015	09/15/2053
44329H-AH-7	HANSCOM FAMILY HSG LLC MILITARY HSG				1.C FE	1,128,750	111.4840	1,114,840	1,000,000	1,079,179		(11,546)			5.630	3.520	MS	16,577	56,300	10/06/2016	10/15/2028
44329H-AJ-3	HANSCOM FAMILY HSG				1.C FE	6,153,300	118.9590	6,542,745	5,500,000	6,022,451		(47,757)			5.780	4.530	MS	93,604	317,900	09/27/2016	10/15/2038
44329H-AL-8	HP COMMUNITIES				1.C FE	5,697,857	143.5400	8,178,698	5,697,857	5,697,857					7.500	7.500	MS	142,446	427,339	11/04/2008	09/01/2053
44329H-AW-4	HP COMMUNITIES LLC				1.E FE	1,180,374	122.8230	1,455,053	1,184,674	1,180,965		254			6.820	6.840	MS	23,790	80,795	06/09/2014	09/15/2053
444859-BG-6	HUMANA INC			2	2.C FE	15,778,353	127.4450	16,249,238	12,750,000	15,736,485		(41,868)			4.800	3.390	MS	180,200	306,000	06/16/2021	03/15/2047
448579-AH-5	HYATT HOTELS CORP			1	2.C FE	13,623,413	110.9310	14,975,685	13,500,000	13,585,067		(23,517)			5.375	5.160	AO	137,063	725,625	05/13/2020	04/23/2025
448579-AJ-1	HYATT HOTELS CORP			1	2.C FE	15,696,575	119.4090	17,672,532	14,800,000	15,582,895		(80,254)			5.750	4.920	AO	173,394	851,000	08/06/2020	04/23/2030
44988W-AA-1	IP LENDING II LLC			2	1.G FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000					3.650	3.650	MJSD	27,679	31,025	08/18/2021	08/25/2025
450319-AA-6	ITC MIDWEST LLC			1	1.F FE	2,990,970	136.2690	4,088,070	3,000,000	2,993,250		240			6.150	6.170	JJ	77,388	184,500	01/15/2008	01/31/2038
45074J-AA-2	ITT HOLDINGS LLC			2	4.B FE	29,000,000	99.1640	28,757,560	29,000,000	29,000,000					6.500	6.500	FA	905,847		06/23/2021	08/01/2029
45665Q-AF-0	INFINITY PROPERTY AND CASUALTY COR			1	2.B FE	2,050,924	102.7190	2,038,972	1,985,000	1,991,033		(8,117)			5.000	4.560	MS	28,121	99,250	01/27/2014	09/19/2022
458140-BL-3	INTEL CORPORATION			1	1.E FE	11,989,080	124.8460	14,981,520	12,000,000	11,989,696		354			4.600	4.600	MS	147,200	552,000	03/20/2020	03/25/2040
458140-BN-9	INTEL CORPORATION			2	1.E FE	480,403	140.6120	471,050	335,000	478,585		(1,818)			4.950	3.040	MS	4,422	16,583	01/22/2021	03/25/2060
458140-BV-1	INTEL CORPORATION			2	1.E FE	12,988,170	99.9530	12,993,890	13,000,000	12,988,342		172			2.800	2.800	FA	140,544		08/10/2021	08/12/2041
458140-BW-9	INTEL CORPORATION			2	1.E FE	12,458,500	102.4780	12,809,750	12,500,000	12,458,829		329			3.050	3.060	FA	147,205		08/10/2021	08/12/2051
45834Q-AA-7	INTEGRIS BAPTIST MEDICAL CENTER IN			1	1.G FE	458,051	114.5920	464,098	405,000	456,817		(1,128)			3.875	3.180	FA	5,929	13,165	11/24/2020	08/15/2050

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
45905U-R7-1	IBRD 2.70 12/37-12/22 (A)			2	1.A	55,135,500	99.2120	58,535,080	59,000,000	55,729,767		155,283			2.700	3.140	JD	420,867	1,185,408	12/12/2017	12/28/2037
45906M-2G-5	IBRD 2.14 02/41 - 02/22 (1YB)			2	1.A FE	9,000,000	93.3760	8,403,840	9,000,000	9,000,000					2.140	2.140	FEB	271,245		01/22/2021	02/04/2041
459200-AP-6	IBM CORP				1.G FE	353,778	186.9310	379,470	203,000	353,433		(317)			7.125	4.000	JD	1,205	16,633	11/24/2020	12/01/2096
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CORP				1.G FE	139,551	121.5580	139,792	115,000	139,263		(288)			4.250	3.100	MN	625	2,444	06/22/2021	05/15/2049
459506-AR-2	INTERNATIONAL FLAVORS & FRAGRANCES			2	2.B FE	22,095,630	101.7270	22,379,940	22,000,000	22,093,815		(1,815)			3.268	3.230	MN	91,867	359,480	12/01/2021	11/15/2040
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRANCES			2	2.B FE	9,999,100	105.1510	10,515,100	10,000,000	9,999,102		2			3.468	3.460	JD	28,900		12/01/2021	12/01/2050
460690-BQ-2	INTERPUBLIC GROUP OF COMPANIES INC			2	2.B FE	481,219	136.0770	489,877	360,000	479,781		(1,438)			5.400	3.460	AO	4,860	9,720	06/21/2021	10/01/2048
460690-BS-8	INTERPUBLIC GROUP OF COMPANIES INC			2	2.B FE	15,964,270	103.1040	16,496,640	16,000,000	15,965,280		1,010			3.375	3.390	MS	180,000	279,000	02/24/2021	03/01/2041
46284V-AL-5	IRON MOUNTAIN INC			1	3.C FE	27,996,250	107.1640	30,005,920	28,000,000	27,996,581		233			5.625	5.620	JJ	787,500	1,675,625	06/18/2020	07/01/2032
46284V-AN-1	IRON MOUNTAIN INC			1	3.C FE	5,000,000	101.2500	5,062,500	5,000,000	5,000,000					4.500	4.500	FA	85,000	223,125	08/10/2020	02/15/2031
46285M-AA-8	IRON MOUNTAIN INFORMATION MANAGEME			2	3.C FE	3,350,000	102.5430	3,435,191	3,350,000	3,350,000					5.000	5.000	MN	1,396		12/13/2021	07/15/2032
46611J-AB-8	JBG/ROCKVILLE NCI CAMPUS				1.C FE	8,000,000	130.0500	10,404,000	8,000,000	8,000,000					6.100	6.100	MON	21,689	488,000	08/27/2010	07/15/2033
466313-AG-8	JABIL CIRCUIT INC			1	2.C FE	2,458,750	102.6620	2,566,550	2,500,000	2,495,921		5,537			4.700	4.930	MS	34,597	117,500	05/29/2014	09/15/2022
46647P-AA-4	JPMORGAN CHASE & CO			2,5	1.F FE	481,136	122.5490	490,196	400,000	480,125		(1,011)			4.260	3.130	FA	6,106	8,520	06/22/2021	02/22/2048
47077W-AA-6	JANE STREET GROUP LLC			2	3.C FE	3,000,000	101.1640	3,034,920	3,000,000	3,000,000					4.500	4.500	MN	19,500		11/02/2021	11/15/2029
47102X-AJ-4	JANUS CAPITAL GROUP INC			1	2.B FE	13,863,500	109.6710	15,353,940	14,000,000	13,943,209		14,139			4.875	5.000	FA	284,375	682,500	07/28/2015	08/01/2025
47232M-AF-9	JEFFERIES FIN LLC / JFIN			2	3.C FE	36,050,000	102.6620	37,009,651	36,050,000	36,050,000					5.000	5.000	FA	741,028		07/28/2021	08/15/2028
47232X-AA-6	JMHT 2010-SILL A				1.G FE	9,398,173	135.2090	12,984,502	9,603,282	9,424,434		17,313			6.730	6.900	MON	37,701	643,521	05/26/2010	06/10/2055
47233J-AG-3	JEFFERIES GROUP LLC				2.B FE	7,952,480	113.5140	9,081,120	8,000,000	7,973,183		4,589			4.850	4.920	JJ	176,756	388,000	01/09/2017	01/15/2027
475795-AE-0	JELD-WEN INC			1	3.B FE	500,000	104.8360	524,180	500,000	500,000					6.250	6.250	MN	3,993	31,250	04/27/2020	05/15/2025
477164-AA-5	JETBLUE AIRWAYS CORPORATION				1.F FE	4,672,815	108.2270	5,057,248	4,672,815	4,672,815					4.000	4.000	MN	23,883	186,913	08/03/2020	11/15/2032
478111-AC-1	MD JOHNS HOPKINS HEALTH SYS 2016				1.D FE	6,532,210	119.0290	7,617,856	6,400,000	6,530,015		(2,195)			3.837	3.700	MN	31,378	226,383	05/17/2021	05/15/2046
48124K-BM-6	JP MORGAN CHASE BANK NA			5	1.D PL	40,000,000	120.3820	48,152,647	40,000,000	40,000,000					12.170	12.170	MJSD	13,222	4,511,526	05/07/2012	06/30/2042
48252A-AA-9	KKR GROUP FINANCE CO VI LLC			1,2	1.F FE	17,929,980	109.9080	19,783,440	18,000,000	17,941,766		6,595			3.750	3.800	JJ	337,500	675,000	04/14/2020	07/01/2029
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC			1	1.F FE	16,371,885	104.9230	17,312,295	16,500,000	16,375,212		2,478			3.500	3.540	FA	202,125	577,500	08/19/2020	08/25/2050
483007-AJ-9	KAISER ALUMINUM CORPORATION			2	3.B FE	1,042,500	101.1510	1,011,510	1,000,000	1,033,366		(9,134)			4.625	3.500	MS	15,417	46,250	01/21/2021	03/01/2028
487312-AB-6	KEENAN FORT DETRICK ENERGY				1.C FE	4,312,307	133.3040	5,748,473	4,312,307	4,312,307					7.750	7.750	MN	43,391	334,204	02/03/2009	05/15/2033
487312-AD-2	KEENAN FORT DETRICK ENERGY			1	1.D FE	7,000,000	103.7140	7,259,973	7,000,000	7,000,000					4.170	4.170	MN	37,298	291,620	04/03/2019	11/15/2048
487526-AB-1	KEHE DISTRIBUTORS LLC/FI			1,2	4.B FE	798,000	107.4750	857,651	798,000	798,000					8.625	8.620	AO	17,207	73,761	09/11/2019	10/15/2026
487836-BW-7	KELLOGG COMPANY			2	2.B FE	10,462,830	113.2720	11,893,560	10,500,000	10,474,511		3,404			4.300	4.340	MN	57,692	451,500	05/07/2018	05/15/2028
488401-AB-6	KEMPER CORP			1,2	2.B FE	10,993,070	106.8460	11,753,060	11,000,000	10,997,460		744			4.350	4.350	FA	180,767	478,500	02/19/2015	02/15/2025
489399-AM-7	KENNEDY-WILSON INC			2	4.A FE	5,000,000	103.1500	5,157,500	5,000,000	5,000,000					5.000	5.000	MS	83,333	138,889	01/28/2021	03/01/2031
49271V-AF-7	KEURIG DR PEPPER INC			2	2.B FE	18,000,000	113.8210	20,487,780	18,000,000	18,000,000					4.597	4.590	MN	82,746	413,730	05/03/2021	05/25/2028
49271V-AM-2	KEURIG DR PEPPER INC			2	2.B FE	2,490,600	104.2380	2,605,950	2,500,000	2,490,747		147			3.350	3.370	MS	24,660	41,875	03/01/2021	03/15/2051
50076Q-AE-6	KRAFT FOODS GROUP INC				3.A FE	27,405,003	124.6660	33,472,821	26,850,000	27,390,298		(15,323)			5.000	4.830	JD	100,688	1,330,000	08/09/2021	06/04/2042
50077L-AB-2	KRAFT HEINZ FOODS CO			1	3.A FE	2,711,938	117.3540	3,608,636	3,075,000	2,723,921		6,602			4.375	5.180	JD	11,211	134,531	01/19/2021	06/01/2046
50077L-AM-8	KRAFT HEINZ FOODS CO			1	3.A FE	16,915,299	127.4420	21,210,172	16,643,000	16,902,610		(7,320)			5.200	5.070	JJ	399,062	865,436	03/20/2020	07/15/2045
50077L-AX-4	KRAFT HEINZ FOODS CO			2	3.A FE	11,290,925	117.6400	14,933,222	12,694,000	11,329,371		(3,495)			4.625	5.560	AO	146,774	587,097	01/21/2021	10/01/2039
50077L-AZ-9	KRAFT HEINZ FOODS CO			2	3.A FE	4,541,875	125.8590	5,349,008	4,250,000	4,536,543		(3,935)			4.875	4.440	AO	51,797	207,188	01/21/2021	10/01/2049
50077L-BJ-4	KRAFT HEINZ FOODS CO			2	3.A FE	8,352,625	135.6780	11,057,757	8,150,000	8,349,264		(1,838)			5.500	5.320	JD	37,354	448,250	01/21/2021	06/01/2050
50106G-AE-2	KRONOS ACQ / KIK CUSTOM			1	4.C FE	1,000,000	98.8910	988,910	1,000,000	1,000,000					5.000	5.000	JD	139	51,111	12/17/2020	12/31/2026
50188C-AB-8	LCOR REPACK TRUST SERIES A	@		1,2	1.F PL	10,024,092	36.3100	13,343,925	36,750,000	13,470,313		863,543				4.400	N/A			03/13/2015	09/16/2032
50207#-AA-0	LMH SPE AM LLC / LMH SP 5.9 21JUN48			2	2.B PL	94,606,265	102.2600	96,020,841	93,898,730	94,527,651		(26,797)			5.900	5.830	JD	153,890	5,457,259	10/13/2016	06/21/2048
512807-AT-5	LAM RSRCH CORP			2	1.G FE	509,497	136.0740	489,866	360,000	507,892		(1,605)			4.875	2.720	MS	5,168	8,775	07/20/2021	03/15/2049
513272-AE-4	LAMB WESTON HLD			2	3.C FE	7,000,000	103.2930	7,230,510	7,000,000	7,000,000					4.375	4.370	JJ	45,087		10/19/2021	01/31/2032
521865-AZ-8	LEAR CORPORATION			1	2.B FE	495,126	126.5640	518,912	410,000	493,366		(1,638)			5.250	4.000	MN	2,750	21,131	08/20/2021	05/15/2049
52473N-AA-6	LEGENDS HOSPITALITY HOLDINGS			2	4.C FE	1,000,000	100.6320	1,006,320	1,000,000	1,000,000					5.000	5.000	FA	20,833	25,278	01/14/2021	01/01/2026
52532X-AE-5	LEIDOS INC			1	2.C FE	7,156,910	111.4120	8,077,370	7,250,000	7,171,330		9,685			4.375	4.530	MN	40,530	317,188	05/07/2020	05/15/2030
526602-AD-9	LEONARD WOOD FAMILY				2.A FE	3,132,545	128.5870	4,028,046	3,132,545	3,132,545					5.609	5.600	JJ	81,019	175,704	04/29/2005	01/15/2050

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
529043-AD-3	LEXINGTON REALTY TRUST			1,2	2.B FE	8,725,683	105.2050	9,205,438	8,750,000	8,741,529		3,193			4.400	4.440	JD	17,111	385,000	03/29/2017	06/15/2024
53079E-AW-4	LIBERTY MUTUAL GROUP INC			1	2.B FE	4,984,450	101.1430	5,057,150	5,000,000	4,999,350		1,895			4.950	4.990	MN	41,250	247,500	05/01/2012	05/01/2022
53079E-BK-9	LIBERTY MUTUAL GROUP INC			1	2.B FE	7,101,221	110.1770	7,877,656	7,150,000	7,102,226		741			3.950	3.980	MN	36,088	282,425	05/06/2020	05/15/2060
53079E-BL-7	LIBERTY MUTUAL GROUP INC			2	3.A FE	53,000,000	94.1510	49,900,030	53,000,000	53,000,000					4.300	4.300	FA	949,583	1,139,500	01/27/2021	02/01/2061
534187-AW-9	LINCOLN NATIONAL CORPORATION			1	2.A FE	3,401,850	140.5290	4,215,870	3,000,000	3,334,678		(13,367)			6.300	5.250	AO	43,050	189,000	04/28/2016	10/09/2037
534187-BL-2	LINCOLN NATIONAL CORPORATION			1	2.A FE	16,985,040	121.5780	20,668,260	17,000,000	16,985,040					4.375	4.380	JD	40,347	743,750	05/08/2020	06/15/2050
536797-AF-0	LITHIA MOTORS INC			1	3.B FE	2,000,000	106.8930	2,137,860	2,000,000	2,000,000					4.375	4.370	JJ	40,347	67,083	09/30/2020	01/15/2031
538034-AV-1	LIVE NATION ENTERTAINMENT INC			1	4.A FE	15,500,000	109.4950	16,971,725	15,500,000	15,500,000					6.500	6.500	MN	128,736	1,007,500	05/13/2020	05/15/2027
548661-DV-6	LOWES COS INC			1	2.A FE	10,948,630	125.9920	13,859,120	11,000,000	10,951,089		1,600			5.000	5.030	AO	118,889	550,000	03/24/2020	04/15/2040
55336V-AF-7	MARATHON PETROLEUM CORP			1,2	2.B FE	1,097,197	108.5400	1,167,886	1,076,000	1,083,976		(2,726)			4.875	4.570	JD	4,371	26,227	08/15/2016	12/01/2024
55336V-AG-5	MPLX LP			1,2	2.B FE	7,230,540	108.6110	7,711,381	7,100,000	7,150,627		(17,297)			4.875	4.590	JD	28,844	372,353	12/16/2016	12/01/2024
55336V-AH-3	MPLX LP				2.B FE	2,352,691	109.4590	2,531,787	2,313,000	2,329,714		(4,749)			4.875	4.620	JD	9,397	56,379	08/15/2016	06/01/2025
55336V-AJ-9	MPLX LP			1,2	2.B FE	6,229,864	109.5110	6,680,171	6,100,000	6,155,896		(15,942)			4.875	4.560	JD	24,781	353,754	12/13/2016	06/01/2025
55336V-AP-5	MPLX LP			1	2.B FE	494,061	115.4450	502,186	435,000	493,377		(649)			4.900	4.170	AO	4,500	20,825	08/20/2021	04/15/2058
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.A FE	7,740,313	111.7110	8,657,603	7,750,000	7,745,371		976			5.000	5.010	MS	129,167	387,500	02/22/2016	03/01/2026
559080-AN-6	MAGELLAN MIDSTREAM PARTNERS LP			1	2.A FE	1,163,590	119.9890	1,199,890	1,000,000	1,159,444		(3,368)			4.850	3.880	FA	20,208	48,500	09/30/2020	02/01/2049
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP			1	2.A FE	6,582,604	106.2100	6,372,600	6,000,000	6,570,602		(11,512)			3.950	3.420	MS	79,000	237,000	12/09/2020	03/01/2050
565130-AA-9	MAPLE GROVE FUNDING TRUST I			2	2.A FE	20,000,000	103.2920	20,658,400	20,000,000	20,000,000					4.161	4.160	FA	194,180		10/07/2021	08/15/2051
565849-AE-6	MARATHON OIL CORP				2.C FE	456,521	130.8830	503,900	385,000	453,514		(2,793)			6.600	4.950	AO	6,353	25,410	11/30/2020	10/01/2037
570535-AX-2	MARKEL CORPORATION			2	2.B FE	14,169,345	103.3670	14,729,798	14,250,000	14,170,302		957			3.450	3.480	MN	73,744	245,813	05/04/2021	05/07/2052
57169*-BA-4	MARS INC				1.F	6,000,000	106.4610	6,387,684	6,000,000	6,000,000					3.340	3.340	MS	52,327	200,400	09/09/2016	09/27/2036
57169*-BB-2	MARS INC				1.F	2,061,880	109.1640	2,183,284	2,000,000	2,057,323		(2,017)			3.570	3.370	MS	18,643	71,400	08/01/2019	09/27/2041
57169*-BL-0	MARS INC				1.F	40,500,000	115.5980	46,816,988	40,500,000	40,500,000					4.070	4.070	MS	549,450	1,648,350	03/09/2017	03/29/2037
571748-BH-4	MARSH & MCLENNAN COMPANIES INC			1,2	2.A FE	10,490,655	124.9350	13,118,175	10,500,000	10,490,954		299			4.750	4.750	MS	146,854	498,750	01/08/2019	03/15/2039
571903-BD-4	MARRIOTT INTERNATIONAL INC			1	2.C FE	1,833,346	112.6470	2,018,634	1,792,000	1,820,482		(7,655)			5.750	5.220	MN	17,173	139,399	04/15/2020	05/01/2025
571903-BE-2	MARRIOTT INTERNATIONAL INC			1	2.C FE	1,987,580	112.6130	2,252,260	2,000,000	1,989,142		1,024			4.625	4.700	JD	4,111	92,500	05/28/2020	06/15/2030
573284-AX-4	MARTIN MARIETTA MATERIALS INC			2	2.B FE	495,985	101.4130	507,065	500,000	496,021		36			3.200	3.240	JJ	7,378		06/21/2021	07/15/2051
574599-BM-7	MASCO CORPORATION			1	2.B FE	7,158,470	120.2680	7,216,080	6,000,000	7,122,015		(28,407)			4.500	3.380	MN	34,500	270,000	09/10/2020	05/15/2047
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANC				1.D FE	264,883	98.7750	256,815	260,000	264,880		(3)			3.200	3.110	JD	693		12/13/2021	12/01/2061
57763R-AA-5	MAUSER PACKAGING SOLUTIONS HOLDING			1	4.C FE	1,980,000	103.9180	2,078,360	2,000,000	1,987,456		4,756			8.500	8.800	AO	35,889	170,000	05/04/2020	04/15/2024
57767X-AA-8	MAV ACQUISITION CORP			2	4.C FE	9,000,000	99.1510	8,923,590	9,000,000	9,000,000					5.750	5.750	FA	217,062		07/21/2021	08/01/2028
591560-AA-5	METLIFE CAPITAL TRUST IV			1,2	2.B FE	14,128,472	136.7500	19,828,750	14,500,000	14,132,628		303			7.875	8.080	JD	50,750	1,141,875	10/04/2011	12/15/2067
59156R-AP-3	METLIFE INC			1,2	2.B FE	9,664,400	123.2210	12,322,100	10,000,000	9,674,176		1,044			6.400	6.620	JD	28,444	640,000	12/04/2007	12/15/2066
59156R-AV-0	METLIFE INC			2	2.B FE	36,012,098	169.4930	37,595,242	22,181,000	33,516,300		(626,561)			10.750	5.170	FA	993,524	2,384,458	02/07/2018	08/01/2039
59156R-BN-7	METLIFE INC				1.G FE	248,641	119.1400	256,151	215,000	248,076		(565)			4.050	3.110	MS	2,903	4,354	05/26/2021	03/01/2045
59156R-BR-8	METLIFE INC			2	1.G FE	126,036	128.1520	121,744	95,000	125,651		(385)			4.600	2.770	MN	583	2,185	07/20/2021	05/13/2046
59156R-BS-6	METLIFE INC			2	2.B FE	10,877,675	148.3920	12,079,109	8,140,000	10,303,852		(139,281)			9.250	5.860	AO	173,597	660,450	05/03/2021	04/08/2038
59524E-AB-8	MID-ATLANTIC MILITRY CO				1.E FE	8,414,805	121.1450	8,936,478	7,376,685	8,386,597		(40,689)			5.240	4.050	FA	161,058	381,772	10/20/2020	08/01/2050
59524E-AC-6	MIDATL 5.30 8/50				2.B FE	64,646,380	111.8080	75,211,798	67,268,649	65,039,667		63,937			5.300	5.610	FA	1,485,516	3,565,238	10/07/2016	08/01/2050
598329-AB-6	MIDWEST FAM HSG				1.E FE	5,427,794	124.5070	7,353,627	5,906,195	5,527,721		55,254			5.521	6.140	JJ	163,041	326,081	05/31/2006	01/01/2051
598329-AC-4	MWFAM 5.531 1/51				1.G FE	9,099,678	116.3800	10,900,135	9,365,986	9,137,415		6,449			5.531	5.750	JJ	259,016	516,049	10/28/2015	01/01/2051
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY			1	2.B FE	13,625,980	107.8600	14,358,323	13,312,000	13,608,707		(15,264)			4.625	4.240	AO	153,920	500,055	09/29/2021	04/01/2029
599191-AA-1	MILEAGE PLUS HOLDINGS LLC			1	2.C PL	30,612,500	103.7500	32,162,500	31,000,000	30,680,952		46,769			6.500	6.720	MJSD	125,847	2,009,403	06/25/2020	06/20/2027
603158-AA-4	MINERALS TECHNOLOGIES INC			1	3.C FE	4,000,000	103.7970	4,151,880	4,000,000	4,000,000					5.000	5.000	JJ	100,000	200,556	06/24/2020	07/01/2028
60871R-AD-2	MOLSON COORS BREWING CO			1	2.C FE	1,117,720	121.0660	1,210,660	1,000,000	1,112,894		(3,472)			5.000	4.170	MN	8,333	50,000	07/28/2020	05/01/2042
60871R-AH-3	MOLSON COORS BREWING CO			1	2.C FE	2,061,860	111.1200	2,222,400	2,000,000	2,059,837		(1,457)			4.200	4.000	JJ	38,733	84,000	07/28/2020	07/15/2046
617446-8N-2	MORGAN STANLEY			2,5	1.G FE	228,362	149.7330	232,086	155,000	227,584		(777)			5.597	3.130	MS	2,338	4,338	06/22/2021	03/24/2051
61746B-EG-7	MORGAN STANLEY				1.G FE	248,343	125.9230	258,142	205,000	247,693		(650)			4.375	3.160	JJ	3,961	4,484	05/26/2021	01/22/2047
61769H-ZV-0	MS WEISS ALPHA BALANCED RISK STRAT				1.F FE	58,819,050	105.4800	62,233,200	59,000,000	58,855,005		16,283			1.500	1.530	JAJO	199,979	742,417	11/12/2019	10/23/2029
61772B-AC-7	MORGAN STANLEY			2	1.F FE	3,000,000	104.9580	3,148,740	3,000,000	3,000,000					3.217	3.210	AO	18,498	48,255	04/19/2021	04/22/2042

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	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
623115-AF-9	MOUNT SINAI			1	1.G FE	530,285	104.5540	522,770	500,000	529,568		(676)			3.391	3.070	JJ	8,478	13,140	12/07/2020	07/01/2050
626738-AF-5	MURPHY OIL USA INC			2	3.B FE	2,950,000	99.5180	2,935,781	2,950,000	2,950,000					3.750	3.750	FA	41,792	60,229	01/21/2021	02/15/2031
62886E-AZ-1	NCR CORPORATION			1	4.A FE	9,989,000	102.8990	10,289,900	10,000,000	9,990,081		867			5.250	5.260	AO	131,250	584,792	09/25/2020	10/01/2030
62912X-AC-8	NGPL PIPECO LLC				2.C FE	470,329	140.4660	498,654	355,000	465,509		(4,472)			7.768	4.920	JD	1,226	30,897	12/16/2020	12/15/2037
62927#-AT-3	NFL VENTURES LP				1.E FE	15,600,000	105.2320	16,416,176	15,600,000	15,600,000					3.420	3.420	AO	164,103	597,246	08/18/2020	04/15/2045
63307C-AE-1	NTL BANK OF CANADA VAR RATE NOTE 1			5	1.F FE	10,000,000	131.0250	13,102,536	10,000,000	10,000,000					12.170	12.170	FMAN	111,442	710,023	07/25/2014	07/28/2044
63307C-AF-8	NTL BANK OF CANADA VAR RATE NOTE 1			5	1.F FE	15,000,000	131.0250	19,653,803	15,000,000	15,000,000					12.170	12.170	FMAN	167,163	1,065,035	07/25/2014	07/29/2044
63681#-AA-8	CTL - NAT LOGISITICS PT FUNDED				1.D FE	6,532,726	96.3090	6,291,623	6,532,726	6,532,726					2.654	2.650	MON	12,084	259,586	03/22/2021	10/10/2042
637138-AC-2	NATIONAL PENN BANCSHARES INC				1.G FE	7,000,000	107.6640	7,536,480	7,000,000	7,000,000					4.250	4.250	MS	75,201	297,500	09/09/2014	09/30/2024
637432-MH-5	NATIONAL RURAL UTILITIES 12/15/22			5	1.F FE	1,657,000	101.1500	1,676,057	1,657,000	1,657,000					2.620	2.620	JD	1,929	43,413	10/20/2009	12/15/2022
641062-AY-0	NESTLE HOLDINGS INC			2	1.D FE	9,976,500	98.8570	9,885,700	10,000,000	9,976,771		271			2.500	2.510	MS	74,306		09/07/2021	09/14/2041
64128X-AG-5	NEUBERGER BERMAN GRP/FIN			2	2.B FE	12,400,625	111.2440	13,905,500	12,500,000	12,442,687		9,542			4.500	4.600	MS	165,625	562,500	03/09/2017	03/15/2027
644274-AH-5	NEW ENTERPRISE STONE & LIME CO INC			2	4.B FE	6,000,000	101.5500	6,093,000	6,000,000	6,000,000					5.250	5.250	JJ	72,625		09/29/2021	07/15/2028
64990C-7K-1	NY NEW YORK UNIVERSITY 2018B			2	1.D FE	1,037,290	114.4910	1,144,910	1,000,000	1,035,349		(671)			4.850	4.610	JJ	24,250	48,500	11/19/2018	07/01/2048
650035-6B-9	NEW YORK ST URBAN DEV CORP REV			2	1.B FE	4,078,466	107.2520	4,504,584	4,200,000	4,105,787		7,450			3.470	3.730	MS	42,912	145,740	02/21/2018	03/15/2032
65158N-AB-8	NEWMARK GROUP INC			1	2.C FE	2,473,425	107.1000	2,677,500	2,500,000	2,480,019		(5,481)			6.125	6.580	MN	19,566	76,563	05/03/2021	11/15/2023
651639-AV-8	NEWMONT GOLDCORP CORP			2	2.A FE	2,728,640	133.5060	2,670,120	2,000,000	2,717,416		(11,224)			5.450	3.160	JD	6,661	54,500	06/28/2021	06/09/2044
652482-BC-3	21ST CENTY FOX AMER IN 6.55 15MAR33				2.A FE	4,993,985	109.8120	5,534,525	5,040,000	5,012,078		1,639			6.550	6.620	MS	97,202	330,120	03/14/2003	03/15/2033
65342R-AE-0	NFP CORP			2	4.B FE	3,045,000	101.1520	3,034,560	3,000,000	3,043,776		(1,224)			4.875	4.610	FA	55,250		09/22/2021	08/15/2028
65409Q-BF-8	NIELSEN FINANCE LLC/CO			1	4.B FE	10,000,000	105.7300	10,573,000	10,000,000	10,000,000					5.875	5.870	AO	146,875	598,924	09/10/2020	10/01/2030
655844-CJ-5	NORFOLK SOUTHERN CORPORATION			2	2.A FE	14,451,891	113.8090	16,490,924	14,490,000	14,451,891					4.100	4.110	MN	75,912	301,996	05/03/2021	05/15/2121
664175-AA-4	GMH MILITARY HSG NAVY NE				2.B FE	31,517,710	99.2780	29,882,678	30,100,000	31,341,346		(29,203)			6.298	5.890	AO	400,203	1,895,698	05/05/2015	10/15/2049
664175-AB-2	GMHMIL 6.448 10/49				2.B FE	7,102,504	123.9410	9,419,508	7,600,000	7,195,639		3,534			6.448	7.000	AO	103,455	490,048	04/30/2008	10/15/2049
664175-AC-0	GMH MILITARY HSG NAVY NE				3.A FE	12,595,560	106.6090	13,752,548	12,900,000	12,632,113		6,082			6.298	6.500	AO	171,516	812,442	05/05/2015	10/15/2049
665228-H#-2	NICOR GAS				1.D	4,000,000	86.3290	3,453,160	4,000,000	4,000,000					2.770	2.770	MS	36,933	111,108	08/11/2020	08/31/2050
665501-AM-4	NORTHERN NATURAL GAS COMPANY			2	1.F FE	8,424,860	102.9940	8,754,490	8,500,000	8,425,846		986			3.400	3.440	AO	153,708	149,317	04/07/2021	10/16/2051
667274-AA-2	NORTHWELL HEALTHCARE INC			1	1.G FE	455,080	113.9290	455,716	400,000	453,479		(1,476)			3.979	3.170	MN	2,653	15,916	11/25/2020	11/01/2046
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSURANCE			2	1.C FE	99,652	107.3380	107,338	100,000	99,654		2			3.450	3.460	JD	10	2,664	03/15/2021	03/30/2051
67021C-AQ-0	NSTAR ELECTRIC CO			2	1.E FE	4,954,550	105.3070	5,265,350	5,000,000	4,955,086		536			3.100	3.140	JD	14,639	79,222	05/24/2021	06/01/2051
67059T-AH-8	NUSTAR LOGISTICS LP			1	3.C FE	18,812,180	111.1530	20,822,291	18,733,000	18,804,407		(6,476)			6.375	6.310	AO	298,557	1,250,623	10/29/2020	10/01/2030
67066G-AJ-3	NVIDIA CORPORATION			2	1.G FE	251,204	119.8960	269,766	225,000	251,005		(199)			3.700	3.170	AO	2,081	4,163	05/26/2021	04/01/2060
67080L-AA-3	NUVEEN LLC			2	1.C FE	18,836,869	110.9380	21,022,751	18,950,000	18,867,940		10,225			4.000	4.070	MN	126,333	758,000	10/17/2018	11/01/2028
67085K-AA-0	OFFUTT AFB AMERICA FIRST				1.G FE	6,651,707	122.3020	8,520,480	6,966,755	6,680,395		11,632			5.460	5.850	MS	126,795	380,385	02/21/2017	09/01/2050
674599-CF-0	OCCIDENTAL PETROLEUM CORPORATION			2	3.B FE	923,750	103.9010	1,039,010	1,000,000	925,201		1,451			4.625	5.170	JD	2,056	46,250	02/19/2021	06/15/2045
674599-CL-7	OCCIDENTAL PETROLEUM CORPORATION			2	3.B FE	862,500	98.1510	981,510	1,000,000	864,724		2,224			4.100	5.050	FA	15,489	20,500	02/25/2021	02/15/2047
674599-CN-3	OCCIDENTAL PETROLEUM CORPORATION			2	3.B FE	1,456,125	100.1620	1,652,673	1,650,000	1,459,171		3,046			4.200	4.990	MS	20,405	69,300	02/18/2021	03/15/2048
674599-CX-1	OCCIDENTAL PETROLEUM CORPORATION			1,2	3.B FE	1,815,000	99.8780	1,997,560	2,000,000	1,820,298		5,298			4.300	5.070	FA	32,489	43,000	03/01/2021	08/15/2039
674599-DE-2	OCCIDENTAL PETROLEUM CORPORATION				3.B FE	14,631,750	133.6380	35,547,708	26,600,000	15,365,339		440,582			7.875	16.860	MS	616,788	2,094,750	03/27/2020	09/15/2031
674599-DF-9	OCCIDENTAL PETROLEUM CORPORATION				3.B FE	5,328,000	127.7000	14,174,700	11,100,000	5,497,582		101,402			6.450	15.070	MS	210,808	715,950	03/31/2020	09/15/2036
674599-DH-5	OCCIDENTAL PETROLEUM CORPORATION				3.B FE	1,210,000	132.1410	1,321,410	1,000,000	1,204,836		(5,164)			7.950	6.030	JD	3,533	79,500	02/23/2021	06/15/2039
674599-DJ-1	OCCIDENTAL PETROLEUM CORPORATION				3.B FE	1,100,000	123.1460	1,231,460	1,000,000	1,097,338		(2,662)			6.200	5.350	MS	18,256	62,000	02/12/2021	03/15/2040

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
674599-EF-8	OCCIDENTAL PETROLEUM CORPORATION			2	3.B FE	3,100,625	121.6680	3,345,870	2,750,000	3,074,305		(26,320)			6.125	4.440	JJ	84,219	88,430	02/18/2021	01/01/2031
677071-AC-6	OHANA MILITARY COMM LLC				1.D FE	4,000,000	140.3270	5,613,080	4,000,000	4,000,000					6.193	6.190	AO	61,930	247,720	04/22/2004	04/01/2049
677071-AD-4	OHANA 6.543 4/49				1.G FE	4,971,744	133.7100	5,535,594	4,140,000	4,878,895		(19,562)			6.543	4.930	AO	67,720	268,264	08/10/2016	04/01/2049
677071-AG-7	OHANA MILITARY COMM LLC				1.D FE	4,199,251	126.7670	4,652,349	3,670,000	4,122,207		(35,948)			5.780	4.010	AO	53,032	212,126	12/13/2018	10/01/2036
677071-AK-8	OHANA 5.88 10/51				1.G FE	12,848,012	128.8990	16,171,156	12,545,641	12,815,967		(9,452)			5.880	5.670	AO	185,305	737,684	07/08/2016	10/01/2051
677071-AN-2	OHANA 5.558 10/1/36				1.D FE	1,860,580	125.5420	2,510,846	2,000,000	1,913,461		2,574			5.558	6.240	AO	27,790	111,160	01/11/2008	10/01/2036
677071-AR-3	OHANA 5.658 10/51				1.G FE	4,561,844	125.6460	5,731,774	4,561,844	4,561,844					5.658	5.650	AO	65,972	258,122	10/31/2006	10/01/2051
677071-AU-6	OHANA 6.0 10/51				1.D FE	3,913,642	136.4160	4,790,799	3,511,914	3,867,079		(12,300)			6.000	5.110	AO	52,679	210,715	10/28/2015	10/01/2051
677071-AV-4	OHANA 6.15 10/51			4	1.G FE	2,508,512	132.4220	2,486,010	1,877,333	2,474,312		(22,627)			6.150	3.720	AO	28,864	115,456	08/28/2019	10/01/2051
677071-AW-2	OHANA MILITARY COMM LLC				1.D FE	7,435,841	124.3430	8,735,525	7,025,328	7,401,828		(7,117)			5.334	4.860	AO	93,683	374,731	01/09/2019	10/01/2051
680223-AK-0	OLD REPUBLIC INTERNATIONAL CORPORA			2	2.B FE	12,992,175	108.3960	14,491,461	13,369,000	13,132,920		44,795			3.875	4.290	FA	179,878	518,049	02/01/2019	08/26/2026
680223-AL-8	OLD REPUBLIC INTERNATIONAL CORPORA			2	2.B FE	25,087,269	107.7920	26,948,000	25,000,000	25,086,353		(915)			3.850	3.830	JD	53,472	481,250	06/08/2021	06/11/2051
682441-AB-6	ONEAMERICA FINANCIAL PARTNERS INC			1	1.G FE	42,789,626	108.9740	46,858,820	43,000,000	42,793,018		3,514			4.250	4.270	AO	507,129	1,949,333	09/25/2020	10/15/2050
68268N-AL-7	ONEOK PARTNERS LP			1,2	2.B FE	8,463,196	105.3520	8,860,103	8,410,000	8,419,605		(6,204)			5.000	4.910	MS	123,814	420,500	09/27/2013	09/15/2023
68389X-AH-8	ORACLE CORPORATION			1,2	2.A FE	9,742,990	132.9680	9,307,760	7,000,000	9,510,269		(103,438)			6.125	3.390	JJ	206,038	428,750	09/10/2019	07/08/2039
68389X-BE-4	ORACLE CORPORATION			1,2	2.A FE	32,091,868	107.2780	35,428,560	33,025,000	32,304,489		38,425			3.900	4.100	MN	164,575	1,287,975	04/19/2017	05/15/2035
68389X-BH-7	ORACLE CORPORATION			1	2.A FE	21,996,700	105.8330	23,283,260	22,000,000	21,997,234		140			3.850	3.850	JJ	390,561	847,000	06/29/2016	07/15/2036
68389X-BP-9	ORACLE CORPORATION			2	2.A FE	2,810,670	104.5940	3,137,820	3,000,000	2,831,703		7,274			3.800	4.290	MN	14,567	114,000	12/28/2018	11/15/2037
68389X-BY-0	ORACLE CORPORATION			2	2.A FE	542,671	99.0460	465,516	470,000	541,796		(876)			3.850	3.150	AO	4,524	18,095	01/22/2021	04/01/2060
68389X-BZ-7	ORACLE CORPORATION			2	2.A FE	48,660,455	101.2510	49,359,863	48,750,000	48,667,267		6,812			3.650	3.660	MS	474,500	706,528	12/27/2021	03/25/2041
69336V-AB-7	PGT INNOVATIONS INC			2	4.B FE	4,000,000	100.6710	4,026,840	4,000,000	4,000,000					4.375	4.370	AO	47,153		09/10/2021	08/01/2029
69403W-AC-1	NAVAL BASE SAN DIEGO 2006A CL1				2.B FE	4,000,000	114.9390	4,597,540	4,000,000	4,000,000					5.508	5.500	JJ	101,592	220,320	12/14/2006	07/15/2036
69403W-AE-7	NAVASL BASE SAN DIEGO 2006A CL2				2.B FE	4,545,548	118.1030	5,368,414	4,545,548	4,545,548					5.578	5.570	JJ	116,915	253,551	12/14/2006	07/15/2051
69403W-AG-2	NAVASL BASE SAN DIEGO 2006A CL3				2.B FE	1,494,459	118.6970	1,966,580	1,656,804	1,512,806		11,225			5.628	6.480	JJ	42,996	93,245	10/28/2015	07/15/2051
694476-AE-2	PACIFIC LIFECORP			1	1.G FE	248,080	107.7950	264,098	245,000	248,049		(31)			3.350	3.280	MS	2,417	4,104	05/26/2021	09/15/2050
694669-AA-0	PACIFIC NORTHWEST COMMUNITIES				1.D FE	1,839,395	118.0300	2,124,535	1,800,000	1,834,837		(220)			5.912	5.720	JD	4,730	106,416	01/14/2016	06/15/2050
69478X-AC-9	PACIFIC PREMIER BANCORP INC				2.B FE	7,500,000	106.9210	8,019,075	7,500,000	7,500,000					5.750	5.750	MS	141,354	431,250	08/25/2014	09/03/2024
695114-CG-1	PACIFICORP			1	1.E FE	1,663,160	139.2140	2,784,280	2,000,000	1,735,675		8,368			6.250	7.710	AO	26,389	125,000	10/30/2008	10/15/2037
695156-AW-9	PACKAGING CORP OF AMERICA			2	2.B FE	13,965,800	99.7670	13,967,380	14,000,000	13,965,909		109			3.050	3.060	AO	118,611		09/07/2021	10/01/2051
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP			1,2	4.A FE	450,000	104.7510	471,380	450,000	450,000					6.250	6.250	MN	3,594	28,297	03/18/2019	05/15/2026
707567-AE-3	PENN MUTUAL LIFE INSURANCE				1.F FE	494,805	108.6170	537,654	495,000	494,805					3.800	3.800	JD	836	11,809	04/23/2021	04/29/2061
709599-AH-7	PENSKE TRUCK LEASING CO LP			1	2.B FE	19,875,200	102.1850	20,437,000	20,000,000	19,991,774		15,024			4.875	4.950	JJ	460,417	975,000	07/10/2012	07/11/2022
714046-AJ-8	PERKINELMER INC			2	2.B FE	10,999,890	108.3300	11,916,300	11,000,000	10,999,890					3.625	3.620	MS	117,410	207,128	03/04/2021	03/15/2051
71531Q-AA-9	PERSHING SQUARE HOLDINGS LTD			1,2	2.B FE	5,649,000	101.9400	5,708,640	5,600,000	5,608,542		(18,970)			5.500	5.130	JJ	142,022	308,000	04/17/2019	07/15/2022
71531Q-AB-7	PERSHING SQUARE HOLDINGS LTD			1,2	2.B FE	88,750,000	113.0380	100,321,225	88,750,000	88,750,000					4.950	4.950	JJ	2,025,719	4,393,125	07/12/2019	07/15/2039
71531Q-AC-5	PERSHING SQUARE HOLDINGS LTD			1	2.B FE	59,750,000	97.4280	58,213,230	59,750,000	59,750,000					3.000	3.000	JJ	830,354	1,588,354	08/24/2020	07/15/2032
717081-DT-7	PFIZER INC			1,2	1.F FE	1,370,190	140.7820	1,407,820	1,000,000	1,340,398		(13,155)			5.600	3.170	MS	16,489	56,000	09/05/2019	09/15/2040
717081-EC-3	PFIZER INC			2	1.F FE	15,325,261	119.0920	17,836,409	14,977,000	15,264,545		(14,020)			4.000	3.830	JD	26,626	599,080	04/24/2017	12/15/2036
718172-BD-0	PHILIP MORRIS INTERNATIONAL INC				1.F FE	503,507	121.9740	469,600	385,000	500,095		(3,412)			4.875	3.000	MN	2,398	18,769	01/22/2021	11/15/2043
71839#-AA-2	PHILLIES FUNDING LP				2.A PL	3,713,055	113.9320	4,230,350	3,713,055	3,713,055					6.210	6.200	JAJO	51,881	230,580	04/15/2005	07/10/2030
718546-AH-7	PHILLIPS 66			1,2	2.A FE	8,082,534	138.0180	8,489,487	6,151,000	7,967,319		(58,956)			5.875	3.770	MN	60,229	361,371	07/28/2020	05/01/2042
718546-AK-0	PHILLIPS 66			1,2	2.A FE	34,753,864	117.3890	40,252,688	34,290,000	34,738,375		(31,402)			4.650	4.490	MN	203,740	1,594,485	09/09/2019	11/15/2034
718546-AV-6	PHILLIPS 66			1	2.A FE	2,998,380	106.7030	3,201,090	3,000,000	2,998,906		308			3.850	3.860	AO	26,308	115,500	04/07/2020	04/09/2025
718546-BA-1	PHILLIPS 66			2	2.A FE	992,630	100.0760	1,000,760	1,000,000	992,637		7			3.300	3.330	MS	4,217		11/10/2021	03/15/2052
722844-AA-5	PINE STREET TRUST I			1,2	2.B FE	12,000,000	112.9980	13,559,760	12,000,000	12,000,000					4.572	4.570	FA	207,264	548,640	04/02/2019	02/15/2029
72284L-AA-7	PINE STREET TRUST II			1,2	2.B FE	23,800,000	132.6440	31,569,272	23,800,000	23,800,000					5.568	5.560	FA	500,625	1,325,184	04/02/2019	02/15/2049
72650T-AA-6	PLAINS END FINANCING LLC				3.A FE	2,288,650	102.1130	2,337,009	2,288,650	2,288,650					6.010	6.010	JAJO	29,038	137,548	12/15/2006	04/15/2028
730481-AJ-7	JB POINDEXTER & CO INC			2	4.B FE	500,000	104.7790	523,895	500,000	500,000					7.125	7.120	AO	7,521	35,625	04/12/2018	04/15/2026
73102Q-AA-4	POLAR TANKERS INC				1.G FE	13,000,000	123.3280	16,032,640	13,000,000	13,000,000					5.951	5.950	MN	109,598	773,630	05/07/2007	05/10/2037
73557*-AB-0	PORT WA GENERATING STATION				1.F	3,954,579	114.2200	3,661,520	3,205,673	3,770,883		(71,425)			6.000	4.070	MON	8,548	192,347	08/15/2016	06/15/2033

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
737446-AP-9	POST HOLDINGS INC			2	4.B FE	1,035,000	105.2290	1,052,290	1,000,000	1,034,873		(127)			5.500	4.810	JD	2,444		12/13/2021	12/15/2029
73939V-AA-2	POWERTEAM SERVICES LLC			1	4.C FE	8,423,782	105.9050	8,604,781	8,125,000	8,371,404		(51,277)			9.033	8.090	AO	154,941	733,931	01/26/2021	12/04/2025
740816-AG-8	HARVRD 6.5 1/15/2039			1	1.A FE	1,992,700	156.9130	3,138,260	2,000,000	1,994,201		182			6.500	6.520	JJ	59,944	130,000	12/05/2008	01/15/2039
74166N-AA-2	PRIME SECURITY ONE MS INC			1,2	3.C FE	13,577,500	102.2500	15,951,000	15,600,000	13,836,987		114,437			4.875	6.360	JJ	350,675	760,500	09/18/2019	07/15/2032
74170*-AV-1	PRIME PROPERTY FUND LLC				1.F	4,000,000	116.1020	4,644,084	4,000,000	4,000,000					4.580	4.580	MN	26,971	183,200	10/10/2018	11/08/2033
741771-AA-7	PRINCESS JULIANA INTL				4.A FE	1,988,653	91.8820	1,836,396	1,998,646	1,994,176		538			5.500	5.570	MJSD	3,359	109,926	12/17/2012	12/20/2027
74251V-AL-6	PRINCIPAL FINANCIAL GROUP INC			1,2	2.B FE	24,244,375	99.7320	24,185,010	24,250,000	24,244,896		94			3.200	3.200	FMAN	99,156	791,358	06/08/2015	05/15/2055
74265L-M8-8	PRIVATE COLLEGES & UNIVS AUTH			2	1.C FE	8,378,720	113.6670	9,093,360	8,000,000	8,230,064		(44,002)			4.000	3.340	AO	80,000	320,000	06/19/2018	10/01/2038
744320-AM-4	PRUDENTIAL FINANCIAL INC			1,2	2.B FE	5,849,649	104.0730	6,088,271	5,850,000	5,849,649					5.625	5.620	JD	14,625	329,063	11/14/2012	06/15/2043
744320-AV-4	PRUDENTIAL FINANCIAL INC			1,2	2.B FE	26,000,000	106.7760	27,761,760	26,000,000	26,000,000					5.375	5.370	MN	178,569	1,397,500	05/13/2015	05/15/2045
744320-BH-4	PRUDENTIAL FINANCIAL INC				2.B FE	11,000,000	101.2730	11,140,030	11,000,000	11,000,000					3.700	3.700	AO	101,750	452,222	08/18/2020	10/01/2050
747525-AK-9	QUALCOMM INCORPORATED			2	1.F FE	509,035	132.8550	491,564	370,000	507,184		(1,851)			4.800	2.660	MN	2,023	8,880	07/20/2021	05/20/2045
74762E-AJ-1	QUANTA SERVICES INC			2	2.C FE	15,976,774	96.8670	15,498,720	16,000,000	15,976,914		139			3.050	3.050	AO	132,844		09/09/2021	10/01/2041
75419T-AA-1	RATTLER MIDSTREAM LP			1	3.A FE	2,400,000	104.1000	2,498,400	2,400,000	2,400,000					5.625	5.620	JJ	62,250	135,375	07/09/2020	07/15/2025
75774F-AA-0	REDSTN 5.59 9/36				1.G	1,920,577	108.4740	2,224,798	2,051,000	1,947,059		5,447			5.590	6.400	MS	38,217	114,651	07/22/2016	09/01/2036
75774F-AC-6	REDSTONE 2051 AMBAC				1.G	6,000,000	111.9740	6,718,452	6,000,000	6,000,000					5.680	5.680	MS	113,600	340,800	11/20/2006	09/01/2051
759351-AL-3	REINSURANCE GROUP OF AMERICA INC			1	2.A FE	12,950,990	105.9290	13,770,770	13,000,000	12,989,889		5,568			4.700	4.740	MS	179,906	611,000	09/19/2013	09/15/2023
759351-AP-4	REINSURANCE GROUP OF AMERICA INCOR			1	2.A FE	7,475,256	104.3650	7,827,375	7,500,000	7,478,542		2,143			3.150	3.180	JD	10,500	236,250	06/05/2020	06/15/2030
76125G-AA-2	RESTLAS 2013 LLC				3.C PL	9,214,348	100.0000	9,214,348	9,214,348	9,214,348					5.000	5.000	JJ	378,812	325,062	08/27/2014	01/02/2022
761713-AT-3	REYNOLDS AMERICAN INC				2.B FE	501,948	133.4930	487,249	365,000	495,668		(5,957)			7.250	4.090	JD	1,176	30,432	12/09/2020	06/15/2037
761713-BB-1	REYNOLDS AMERICAN INC			1	2.B FE	23,225,731	121.7670	21,309,225	17,500,000	23,019,448		(147,140)			5.850	3.780	FA	386,750	1,023,750	08/04/2020	08/15/2045
76220#-AA-8	LIFESPAN OBLIGATED GROUP				2.A	2,000,000	101.6060	2,032,124	2,000,000	2,000,000					2.990	2.990	MN	7,641	27,907	05/14/2021	05/27/2031
771367-BY-4	ROCHESTER GAS & ELECTRIC			1	1.F FE	4,224,528	134.0630	4,826,268	3,600,000	3,968,828		(22,518)			6.375	5.190	MS	76,500	229,500	08/19/2005	09/01/2033
77313L-AB-9	ROCKET MORTGAGE LLC			2	3.A FE	10,000,000	101.4390	10,143,900	10,000,000	10,000,000					4.000	4.000	AO	95,556		09/21/2021	10/15/2033
773903-AM-1	ROCKWELL AUTOMATION INC			2	1.F FE	289,307	98.1420	284,612	290,000	289,310		3			2.800	2.810	FA	3,022		08/03/2021	08/15/2061
77775*-BT-7	ROSENTHAL & ROSENTHAL INC				2.B PL	599,082	100.5730	603,437	600,000	599,866		248			4.000	4.040	JJ	17,067	36,000	08/11/2016	07/23/2022
78081B-AE-3	ROYALTY PHARMA PLC			1	2.C FE	21,177,650	101.0650	22,234,300	22,000,000	21,216,174		29,101			3.300	3.560	MS	520,483	445,500	08/26/2020	09/02/2040
78081B-AL-7	ROYALTY PHARMA PLC			2	2.C FE	1,524,510	99.8940	1,498,410	1,500,000	1,524,269		(241)			3.300	3.180	MS	16,363		09/24/2021	09/02/2040
78081B-AP-8	ROYALTY PHARMA PLC			2	2.C FE	19,042,725	95.8870	18,697,965	19,500,000	19,046,041		3,316			3.350	3.470	MS	251,110	280,500	07/19/2021	09/02/2051
78397U-AA-8	SCIL IV LLC			2	4.A FE	4,000,000	102.7500	4,110,000	4,000,000	4,000,000					5.375	5.370	MN	35,833		10/19/2021	11/01/2026
784305-B*-4	SJW GROUP				1.G	1,000,000	100.8280	1,008,280	1,000,000	1,000,000					3.530	3.530	MN	5,883	35,300	09/20/2019	11/01/2039
78442P-GD-2	SLM CORP			1	3.A FE	8,000,000	104.6050	8,368,400	8,000,000	8,000,000					4.200	4.200	AO	57,867	336,000	10/26/2020	10/29/2025
785592-A*-7	SABINE PASS LIQUEFACTION				2.C FE	66,500,000	113.8110	75,684,581	66,500,000	66,500,000					5.000	5.000	MS	979,028	3,325,000	02/14/2017	09/15/2037
78573N-AF-9	SABRE GLBL INC			1	4.B FE	7,000,000	104.6350	7,324,450	7,000,000	7,000,000					7.375	7.370	MS	172,083	521,986	08/20/2020	09/01/2025
79466L-AM-6	SALESFORCE.COM INC			2	1.F FE	10,964,580	103.1520	11,346,720	11,000,000	10,964,774		194			3.050	3.060	JJ	157,499		06/29/2021	07/15/2061
802385-RF-3	CA SANTA MONICA CCD 2018A			2	1.C FE	2,414,181	112.7580	2,745,657	2,435,000	2,418,838		1,369			3.792	3.870	FA	38,473	92,335	05/23/2018	08/01/2031
80386W-AA-3	SASOL 5 7/8 03/27/24			1	3.B FE	866,000	104.4810	1,253,772	1,200,000	982,617		74,163			5.875	15.510	MS	18,408	70,500	05/20/2020	03/27/2024
80386W-AB-1	SASOL 6 1/2 09/27/28			1	3.B FE	579,400	108.4960	954,765	880,000	616,340		22,994			6.500	13.390	MS	14,936	57,200	05/05/2020	09/27/2028
808513-BC-8	CHARLES SCHWAB CORPORATION (THE)			1	1.F FE	7,489,350	118.5140	8,888,550	7,500,000	7,490,881		892			4.625	4.640	MS	95,391	346,875	03/20/2020	03/22/2030
816300-AH-0	SELECTIVE INSURANCE GROUP INC			1,2	2.B FE	10,330,950	132.2270	13,883,835	10,500,000	10,337,815		2,543			5.375	5.480	MS	188,125	564,375	02/27/2019	03/01/2049
82967N-BM-9	SIRIUS XM RADIO INC			2	3.C FE	3,368,750	98.2220	3,437,770	3,500,000	3,370,688		1,938			3.875	4.340	MS	45,208		10/27/2021	09/01/2031
830867-AA-5	DELTA AIR LINES INC / SKYMILES				2.B FE	22,000,000	105.1630	23,135,860	22,000,000	22,000,000					4.500	4.500	JAJO	195,250	1,064,250	09/16/2020	10/20/2025
830867-AB-3	DELTA AIR LINES INC / SKYMILES IP				2.B FE	13,000,000	109.2780	14,206,140	13,000,000	13,000,000					4.750	4.750	JAJO	120,069	663,813	09/16/2020	10/20/2028
832248-AZ-1	SMITHFIELD FOODS INC			2	2.C FE	13,835,593	107.4770	15,046,780	14,000,000	13,888,026		18,934			4.250	4.420	FA	247,917	595,000	04/01/2019	02/01/2027
832248-BB-3	SMITHFIELD FOODS INC			1,2	2.C FE	11,741,505	114.3220	13,432,835	11,750,000	11,743,278		677			5.200	5.200	AO	152,750	611,000	03/28/2019	04/01/2029
832248-BC-1	SMITHFIELD FOODS INC			1	2.C FE	1,976,760	99.7100	1,994,200	2,000,000	1,979,325		2,014			3.000	3.130	AO	17,667	65,000	09/10/2020	10/15/2030
835898-AH-0	SOTHEBYS			1	4.A FE	4,713,750	106.6020	4,797,090	4,500,000	4,657,500		(53,835)			7.375	5.890	JD	27,656	331,875	01/27/2021	10/15/2027
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN				1.C FE	1,128,518	102.8020	1,160,139	1,128,518	1,128,518					3.846	3.840	FA	16,397	43,403	08/06/2013	08/15/2033
841383-AB-8	SEHOUS 6.225 12/15/43				2.B FE	9,200,000	117.5620	11,756,240	10,000,000	9,399,669		19,673			6.225	6.950	JD	27,667	622,500	04/23/2008	12/15/2043
841383-AC-6	SEHOUS 6.225 12/15/54				2.B FE	19,727,500	124.1870	27,321,118	22,000,000	20,054,602		133,976			6.225	7.070	JD	60,867	1,369,500	05/09/2008	12/15/2054
842400-GY-3	SOUTHERN CALIFORNIA EDISON COMPANY			2	1.G FE	526,327	95.4870	506,081	530,000	526,396		69			2.950	2.980	FA	6,515	8,816	01/05/2021	02/01/2051

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
842587-CX-3	SOUTHERN COMPANY (THE)			1	2.B FE	3,354,392	117.4360	3,351,623	2,854,000	3,331,794		(12,754)			4.400	3.370	JJ	62,788	125,576	03/04/2020	07/01/2046
8426EP-AE-8	SOUTHERN COMPANY GAS CAPITAL CORPO			2	2.A FE	10,427,909	99.1330	10,408,965	10,500,000	10,428,227		318			3.150	3.180	MS	101,981		09/07/2021	09/30/2051
845011-AD-7	SOUTHWEST GAS CORP			2	2.A FE	515,240	96.1970	495,415	515,000	515,238		(2)			3.180	3.170	FA	5,959		08/20/2021	08/15/2051
845467-AT-6	SOUTHWESTERN ENERGY COMPANY			2	3.B FE	2,000,000	105.5040	2,110,080	2,000,000	2,000,000					4.750	4.750	FA	2,375		12/08/2021	02/01/2032
84858D-AA-6	SPIRIT AIR 2015-1 PTT A				2.B FE	1,979,415	103.3330	2,045,389	1,979,415	1,979,415					4.100	4.100	AO	20,289	81,156	07/28/2015	10/01/2029
84859D-AA-5	SPIRE MISSOURI INC			2	1.F FE	9,218,652	108.9000	10,067,805	9,245,000	9,218,900		248			3.300	3.310	JD	31,474	161,865	05/13/2021	06/01/2051
85172F-AP-4	SPRINGLEAF FINANCE CORP			1,2	3.B FE	9,000,000	106.1430	9,552,870	9,000,000	9,000,000					6.125	6.120	MS	162,313	551,250	02/20/2019	03/15/2024
85238@-AA-1	STADCO LA LLC			2	2.C PL	57,000,000	100.7620	57,434,340	57,000,000	57,000,000					3.750	3.750	FMAN	273,125	593,750	07/14/2021	05/15/2056
852891-AC-4	STANCORP FINANCIAL GROUP INC			1	2.A FE	14,901,900	102.5590	15,383,850	15,000,000	14,992,368		11,799			5.000	5.080	FA	283,333	750,000	08/03/2012	08/15/2022
853496-AD-9	STANDARD INDUSTRIES INC			1,2	4.A FE	912,500	103.4310	1,034,310	1,000,000	936,025		8,551			4.750	6.020	JJ	21,903	47,500	02/04/2019	01/15/2028
857473-AE-2	STATE STREET BOSTON CORPORATION				1.F FE	4,730,150	124.4220	6,221,100	5,000,000	4,892,926		19,350			7.350	7.930	JD	16,333	367,500	04/24/2009	06/15/2026
857477-AL-7	STATE STREET CORP				1.G FE	1,382,420	103.1460	1,536,875	1,490,000	1,471,745		12,697			3.100	4.020	MN	5,902	46,190	12/04/2013	05/15/2023
858155-AE-4	STEELCASE INC			1,2	2.C FE	25,275,416	113.1090	28,571,333	25,260,000	25,303,080		9,112			5.125	5.080	JJ	586,155	1,243,325	12/08/2021	01/18/2029
86171#-AA-6	STONE POINT CAPITAL LLC				1.F PL	27,000,000	99.5800	26,886,573	27,000,000	27,000,000					3.200	3.200	FA	300,000	432,000	02/18/2021	02/26/2036
86668@-AA-8	SCA 2019-1 A				1.G PL	3,221,701	99.9850	3,221,231	3,221,701	3,221,701					1.440	1.440	JD	2,062	46,393	11/19/2019	12/15/2027
86765B-AN-9	SUNOCO LOGISTICS PARTNERS OPERATIO			1,2	2.C FE	2,177,484	105.0400	2,678,520	2,550,000	2,427,787		48,823			4.250	6.560	AO	27,094	108,375	01/20/2016	04/01/2024
86765B-AS-8	SUNOCO LOGISTICS PARTNERS OPERATIO			1,2	2.C FE	28,089,095	114.0520	31,866,129	27,940,000	28,005,007		(17,217)			5.950	5.860	JD	138,536	1,662,430	05/20/2016	12/01/2025
869099-AH-4	SUSQUEHANNA BANCSHARES INC				1.G FE	3,000,000	102.8410	3,085,230	3,000,000	3,000,000					5.375	5.370	FA	60,917	161,250	08/08/2012	08/15/2022
87165B-AD-5	SYNCHRONY FINANCIAL			1,2	2.C FE	653,729	105.9760	694,143	655,000	654,613		137			4.250	4.270	FA	10,516	27,838	08/06/2014	08/15/2024
87165B-AG-8	SYNCHRONY FINANCIAL			1,2	2.C FE	25,904,840	108.1330	28,114,580	26,000,000	25,961,128		9,844			4.500	4.540	JJ	513,500	1,170,000	07/20/2015	07/23/2025
87165B-AL-7	SYNCHRONY FINANCIAL			1	2.C FE	1,498,350	106.3100	1,594,650	1,500,000	1,499,184		160			3.700	3.710	FA	22,663	55,500	09/27/2016	08/04/2026
87165B-AP-8	SYNCHRONY FINANCIAL			1,2	2.C FE	4,989,200	115.0270	5,751,350	5,000,000	4,991,676		930			5.150	5.170	MS	72,958	257,500	03/14/2019	03/19/2029
871829-BL-0	SYSCO CORPORATION			1	2.B FE	34,428,240	124.9450	43,106,025	34,500,000	34,437,880		5,680			5.950	5.970	AO	513,188	2,052,750	03/30/2020	04/01/2030
871829-BM-8	SYSCO CORPORATION			1	2.B FE	34,431,690	145.3830	50,157,135	34,500,000	34,434,674		1,805			6.600	6.610	AO	569,250	2,277,000	03/30/2020	04/01/2040
871829-BR-7	SYSCO CORPORATION			2	2.B FE	1,977,000	98.6720	1,973,440	2,000,000	1,977,022		22			3.150	3.210	JD	2,975		12/02/2021	12/14/2051
87264A-AZ-8	T-MOBILE USA INC			2	2.C FE	503,436	117.2090	498,138	425,000	502,597		(838)			4.500	3.480	AO	4,038	9,563	06/29/2021	04/15/2050
87264A-BK-0	T-MOBILE USA INC			1	2.C FE	47,364,853	97.8120	47,047,572	48,100,000	47,395,495		26,275			3.000	3.100	FA	545,133	1,238,575	10/20/2020	02/15/2041
87264A-CM-5	T-MOBILE USA INC			2	2.C FE	9,942,200	99.7240	9,972,400	10,000,000	9,942,398		198			3.400	3.430	FA	128,444		12/01/2021	10/15/2052
87264A-CP-8	T-MOBILE USA INC			2	2.C FE	996,900	100.7280	1,007,280	1,000,000	996,913		13			2.700	2.730	MS	1,875		12/01/2021	03/15/2032
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASS			1	1.D FE	248,518	104.2870	260,718	250,000	248,538		21			3.300	3.330	MN	1,054	4,125	05/26/2021	05/15/2050
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC			2	3.A FE	8,000,000	100.3440	8,027,520	8,000,000	8,000,000					3.875	3.870	AO	83,528		09/21/2021	10/15/2031
88104U-AC-7	TERRAFORM GLOBAL OPERATING LLC			2	3.C FE	2,582,438	102.2650	2,633,324	2,575,000	2,575,828		(2,902)			6.125	6.000	MS	52,573	157,719	08/07/2020	03/01/2026
886528-AA-6	TIERRA 6.028 9/54				2.B FE	5,951,291	116.6510	6,942,264	5,951,291	5,951,291					6.028	6.020	MS	105,630	358,744	09/13/2007	09/15/2054
88732J-AY-4	TIME WARNER CABLE INC			2	2.C FE	1,293,750	125.0310	1,250,310	1,000,000	1,283,418		(10,332)			5.875	3.730	MN	7,507	58,750	01/06/2021	11/15/2040
89055F-AC-7	TOPBUILD CORP			2	3.B FE	6,500,000	102.7680	6,679,920	6,500,000	6,500,000					4.125	4.120	FA	57,349		09/28/2021	02/15/2032
891027-AS-3	TORCHMARK CORPORATION			2	2.A FE	9,465,515	113.5410	10,786,395	9,500,000	9,475,027		3,115			4.550	4.590	MS	127,274	432,250	09/25/2018	09/15/2028
891906-AB-5	TOTAL SYSTEM SERVICES INC			1	2.C FE	2,381,557	103.0840	2,669,876	2,590,000	2,553,681		24,225			3.750	4.780	JD	8,094	97,125	08/01/2013	06/01/2023
891906-AF-6	TOTAL SYSTEM SERVICES INC			2	2.C FE	10,224,990	111.6420	11,443,305	10,250,000	10,232,616		2,291			4.450	4.480	JD	38,010	456,125	05/09/2018	06/01/2028
89417E-AR-0	TRAVELERS COMPANIES INC			2	1.F FE	35,371,058	104.7370	37,155,451	35,475,000	35,372,265		1,207			3.050	3.060	JD	69,127	540,994	06/03/2021	06/08/2051
89543Y-AA-0	TRI-COMMAND MILITARY HSG				4.A FE	17,180,952	98.4500	16,914,648	17,180,952	17,180,952					5.383	5.380	FA	349,388	924,851	08/04/2005	02/15/2048
896239-AA-8	TRIMBLE NAVIGATION LTD			1,2	2.C FE	4,960,250	108.4820	5,424,100	5,000,000	4,967,242		1,311			4.750	4.800	JD	20,171	237,500	11/19/2014	12/01/2024
896239-AC-4	TRIMBLE INC			2	2.C FE	12,286,780	113.8280	13,943,930	12,250,000	12,275,859		(3,547)			4.900	4.850	JD	26,678	600,250	08/22/2018	06/15/2028
898813-AT-7	TUCSON ELECTRIC POWER CO			2	1.G FE	9,899,799	102.9090	10,290,900	10,000,000	9,901,001		1,202			3.250	3.300	MN	54,167	153,472	05/10/2021	05/01/2051
899042-AC-9	TUFTS MEDICAL CENTER 2013 TXB				2.A FE	5,913,120	136.5960	8,195,760	6,000,000	5,933,480		3,200			7.000	7.130	JJ	210,000	420,000	08/07/2013	01/01/2038
90290M-AC-5	US FOODS INC			1	4.A FE	21,000,000	104.2330	21,888,930	21,000,000	21,000,000					6.250	6.250	AO	277,083	1,312,500	04/24/2020	04/15/2025
903192-AA-0	UNUM GROUP			2	2.C FE	3,578,610	124.2700	3,728,100	3,000,000	3,377,742		(45,116)			6.750	4.610	JD	9,000	202,500	02/16/2017	12/15/2028
907818-FT-0	UNION PACIFIC CORPORATION			2	1.G FE	49,985,500	106.6620	53,331,000	50,000,000	49,985,822		322			3.200	3.200	MN	182,222	800,000	05/17/2021	05/20/2041
907818-FW-3	UNION PACIFIC CORPORATION			2	1.G FE	179,964	101.4460	182,603	180,000	179,964					2.950	2.950	MS	1,637		09/07/2021	03/10/2052
909319-AA-3	UNITED AIRLINES INC				2.B FE	22,200,591	104.7050	23,245,129	22,200,591	22,200,591					4.300	4.300	FA	360,636	954,625	08/01/2013	08/15/2025

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
90932Q-AA-4	UNITED AIR 2014-2 A PTT				2.A FE	8,098,598	104.6660	8,499,027	8,120,141	8,102,316		4,147			3.750	3.800	MS	99,810	304,505	05/15/2020	09/03/2026
90983V-AA-1	MCGAFB 5.611 9/51				2.B FE	19,954,026	105.5890	20,361,355	19,283,595	19,888,304		(22,186)			5.611	5.320	MS	318,590	1,082,003	05/25/2016	09/15/2051
913017-BS-7	UNITED TECHNOLOGIES CORP				2.A FE	13,664,606	137.2960	13,666,444	9,954,000	13,584,752		(79,854)			5.700	3.070	AO	119,780	283,689	06/11/2021	04/15/2040
913229-AC-4	UNITED WHOLESALE MORTGAGE LLC			2	3.C FE	22,000,000	100.3500	22,077,000	22,000,000	22,000,000					5.750	5.750	JD	137,042		11/15/2021	06/15/2027
91324P-DV-1	UNITEDHEALTH GROUP INC			2	1.G FE	474,648	120.0390	486,158	405,000	474,157		(491)			3.875	3.100	FA	5,929	7,847	06/22/2021	08/15/2059
91324P-EE-8	UNITEDHEALTH GROUP INC			2	1.F FE	27,879,600	104.8060	29,345,680	28,000,000	27,882,255		2,655			3.050	3.070	MN	109,122	417,511	05/17/2021	05/15/2041
918453-AA-9	VZ REPACK TRUST				2.B PL	7,035,939	44.6100	10,632,276	23,833,839	9,616,375		579,069				6.220	MON		22,152	12/12/2016	08/15/2036
91913Y-AE-0	VALERO ENERGY CORPORATION			1	2.B FE	694,475	138.2490	691,245	500,000	693,853		(622)			7.500	3.070	AO	7,917		12/15/2021	04/15/2032
91913Y-AL-4	VALERO ENERGY CORPORATION				2.B FE	28,939,988	134.9900	29,495,315	21,850,000	28,751,952		(176,356)			6.625	3.880	JD	64,336	1,088,156	10/04/2021	06/15/2037
91913Y-AP-5	VALERO ENERGY CORP			1,2	2.B FE	2,629,078	178.6550	2,724,489	1,525,000	2,543,309		(37,515)			10.500	4.760	MS	47,148	160,125	08/26/2019	03/15/2039
92343V-FT-6	VERIZON COMMUNICATIONS INC			2	2.A FE	3,769,560	95.1920	3,807,680	4,000,000	3,774,353		4,793			2.650	3.040	MN	12,072	53,000	06/15/2021	11/20/2040
92343V-GC-2	VERIZON COMMUNICATIONS INC			2	2.A FE	500,789	108.6450	510,632	470,000	500,621		(169)			3.700	3.390	MS	4,782	8,695	08/20/2021	03/22/2061
92343V-GK-4	VERIZON COMMUNICATIONS INC			2	2.A FE	25,984,920	104.8800	27,268,800	26,000,000	25,985,335		415			3.400	3.400	MS	243,100	442,000	03/11/2021	03/22/2041
92345Y-AD-8	VERISK ANALYTICS INC				2.B FE	1,229,750	107.5280	1,344,100	1,250,000	1,241,864		2,145			4.000	4.200	JD	2,222	50,000	09/28/2015	06/15/2025
92345Y-AG-1	VERISK ANALYTICS INC			1	2.B FE	20,288,850	109.0460	22,354,430	20,500,000	20,295,338		4,039			3.625	3.680	MN	94,955	743,125	05/08/2020	05/15/2050
92556H-AB-3	VIACOMCBS INC			1	2.B FE	49,792,314	119.2580	59,032,710	49,500,000	49,746,713		(27,655)			4.950	4.860	JJ	1,129,838	2,450,250	04/30/2020	01/15/2031
92556H-AD-9	VIACOMCBS INC			1	2.B FE	10,713,450	112.9440	12,423,840	11,000,000	10,743,784		19,008			4.200	4.480	MN	53,900	462,000	05/12/2020	05/19/2032
92838@-AA-1	VISTA RIDGE LLC				1.F PL	8,826,964	94.6300	8,352,921	8,826,964	8,826,964					2.570	2.570	MJSD	51,067	162,647	11/19/2020	10/14/2049
92870V-AE-5	VOLTAGE FINANCE CLASS A				3.C PL	907,519	177.1870	1,608,005	907,519	907,519					3.000	3.000	JAJO	9,155	(170,935)	01/01/2014	10/15/2028
92870V-AF-2	VOLTAGE FINANCE CLASS B	@			4.C PL	281,123	423.3900	1,190,248	281,123	281,123							N/A			01/01/2014	10/15/2028
929218-AA-3	VZ REPACK TRUST	@			2.B PL	13,805,656	53.0100	24,914,700	47,000,000	20,200,753		1,236,193				6.410	N/A		20,421	12/11/2015	05/15/2035
931422-AK-5	WALGREEN CO			1,2	2.B FE	4,938,000	110.4350	5,521,750	5,000,000	4,941,734		1,679			4.400	4.480	MS	64,778	220,000	11/21/2019	09/15/2042
931427-AC-2	WALGREENS BOOTS ALLIANCE INC			2	2.B FE	3,030,264	120.5410	3,254,607	2,700,000	3,020,828		(7,593)			4.800	3.990	MN	15,480	123,600	10/01/2021	11/18/2044
931427-AR-9	WALGREENS BOOTS ALLIANCE INC			1	2.B FE	3,199,560	118.4810	3,554,430	3,000,000	3,194,039		(4,629)			4.650	4.210	JD	11,625	139,500	10/06/2020	06/01/2046
931427-AT-5	WALGREENS BOOTS ALLIANCE INC			1	2.B FE	72,000,000	112.3930	80,922,960	72,000,000	72,000,000					4.100	4.100	AO	623,200	2,952,000	04/13/2020	04/15/2050
947890-AH-2	WEBSTER FINANCIAL CORP			1	2.A FE	7,956,350	105.3880	8,431,040	8,000,000	7,988,815		4,920			4.375	4.440	FA	132,222	350,000	11/15/2016	02/15/2024
94973V-AY-3	ANTHEM INC				2.B FE	2,047,705	124.5350	2,123,322	1,705,000	2,028,310		(10,938)			4.625	3.330	MN	10,076	78,856	03/10/2020	05/15/2042
949746-QZ-7	WELLS FARGO & COMPANY			5	2.A FE	40,000,000	134.2430	53,697,036	40,000,000	40,000,000					12.170	12.170	FMAN	479,267	4,800,000	06/21/2012	05/31/2042
949746-SW-2	WELLS FARGO & COMPANY				2.A FE	13,411,000	40.1320	20,066,000	50,000,000	14,759,752		498,964			0.300	4.550	JUL	64,583	150,000	03/07/2019	07/26/2053
95000U-2M-4	WELLS FARGO & COMPANY			2,5	2.A FE	10,798,362	136.8300	10,768,521	7,870,000	10,795,304		(3,059)			5.013	3.040	AO	95,343	18,047	12/27/2021	04/04/2051
956622-M7-6	WV UNIV HEALTH SYSTEM 2017A			2	1.F FE	645,064	119.5630	693,465	580,000	617,542		(6,158)			5.000	3.670	JD	2,417	29,000	03/09/2017	06/01/2031
956622-N2-6	WV UNIV HEALTH SYSTEM 2017A			2	1.F FE	2,836,184	119.0700	3,095,820	2,600,000	2,736,950		(22,292)			5.000	3.910	JD	10,833	130,000	03/09/2017	06/01/2034
956622-N3-4	WV UNIV HEALTH SYSTEM 2017A			2	1.F FE	1,195,106	118.9350	1,308,285	1,100,000	1,155,202		(8,971)			5.000	3.960	JD	4,583	55,000	03/09/2017	06/01/2035
956708-AA-9	WEST VIRGINIA UNITED HEALTH SYSTEM			1	1.F FE	512,584	133.8530	535,412	400,000	509,709		(2,631)			4.924	3.330	JD	1,641	22,650	11/24/2020	06/01/2048
95765P-AE-9	WESTERN AND SOUTHERN LIFE INSURANC			2	1.F FE	472,230	111.7420	525,187	470,000	472,213		(18)			3.750	3.720	AO	3,084	8,813	04/22/2021	04/28/2061
95829T-AA-3	WSTGRP 6.75 3/57				1.C FE	14,604,173	146.6850	21,422,131	14,604,173	14,604,173					6.750	6.750	MS	290,258	985,782	03/06/2012	03/15/2057
962166-BY-9	WEYERHAEUSER COMPANY			1	2.B FE	16,739,900	111.6410	18,978,970	17,000,000	16,777,668		22,023			4.000	4.180	AO	143,556	680,000	03/26/2020	04/15/2030
963320-AW-6	WHIRLPOOL CORPORATION			1,2	2.B FE	20,175,718	115.5450	23,559,626	20,390,000	20,226,610		18,670			4.750	4.880	FA	336,293	968,525	02/21/2019	02/26/2029
963320-AX-4	WHIRLPOOL CORPORATION			1	2.B FE	11,606,302	124.0000	14,384,000	11,600,000	11,605,851		(297)			4.600	4.590	MN	68,205	533,600	06/04/2020	05/15/2050
96926G-AC-7	RICE UNIVERSITY				1.A FE	3,496,973	116.3510	3,490,530	3,000,000	3,484,391		(12,582)			3.574	2.640	MN	13,700	107,220	02/22/2021	05/15/2045
96950F-AF-1	WILLIAMS PARTNERS LP				2.B FE	496,520	135.6690	515,542	380,000	492,145		(4,077)			6.300	4.000	AO	5,054	23,940	12/17/2020	04/15/2040
970648-AH-4	WILLIS NORTH AMERICA INC			2	2.B FE	10,961,170	126.9970	13,969,670	11,000,000	10,963,083		642			5.050	5.070	MS	163,564	555,500	09/05/2018	09/15/2048
97263B-AA-1	WILTON RE FINANCE LLC			1,2	2.A FE	31,798,106	102.8580	32,436,270	31,535,000	31,610,728		(57,500)			5.875	5.660	MS	468,317	1,852,681	01/31/2019	03/30/2033
97263C-AA-9	WILTON RE LTD			1	2.C FE	41,000,000	105.1520	43,112,320	41,000,000	41,000,000					6.000	6.000	AO	471,500	2,460,000	10/15/2020	12/31/2070
97650W-AF-5	WINTRUST FINANCIAL CORPORATION				2.B FE	8,000,000	105.5800	8,446,400	8,000,000	8,000,000					5.000	5.000	JD	20,000	400,000	06/10/2014	06/13/2024
97650W-AG-3	WINTRUST FINANCIAL CORPORATION				2.B FE	33,080,000	108.3670	35,847,804	33,080,000	33,080,000					4.850	4.850	JD	111,415	1,604,380	06/03/2019	06/06/2029
978097-AG-8	WOLVERINE WORLD WIDE INC			2	3.C FE	11,000,000	97.3780	10,711,580	11,000,000	11,000,000					4.000	4.000	FA	152,778		08/12/2021	08/15/2029
98310W-AM-0	WYNDHAM WORLDWIDE CORP			1,2	3.C FE	6,994,590	111.3500	7,627,475	6,850,000	6,915,061		(14,528)			6.600	6.310	AO	113,025	452,100	10/23/2015	10/01/2025
988498-AM-3	YUM! BRANDS INC			1	3.C FE	700,000	105.4930	738,451	700,000	700,000					7.750	7.750	AO	13,563	54,250	03/30/2020	04/01/2025
BGH18D-WW-2	NEW CARDINALS STADIUM 6.18 30JUN32				2.B PL	3,730,911	115.3650	4,304,184	3,730,911	3,730,911					6.180	6.180	JUN	115,926	230,570	05/09/2007	06/30/2032
BGH316-1A-2	ROSENTHAL + ROSEN 6.4 24JUN21 RESTR				2.B FE	45,714	100.0000	45,714	45,714	45,714					6.400	6.400	JD	9,435	2,522	02/07/2011	09/25/2022

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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR		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
BGH32K-TU-6	BERKSHIRE HILLS B 6.875 28SEP27 FRN			1,2	2.B FE	12,949,350	101.7970	13,335,407	13,100,000	13,023,648		10,484			6.875	7.000	MS	232,661	900,625	09/20/2012	09/28/2027
BGH37U-QQ-8	CLARION LION PPTYS FD H 4.6 14FEB24				1.G	8,000,000	105.5530	8,444,256	8,000,000	8,000,000					4.600	4.600	FA	139,022	368,000	12/05/2013	02/15/2024
BGH37W-UN-9	ARTHUR J GALLAGHER + C 4.58 27FEB24				2.B PL	7,000,000	105.0370	7,352,576	7,000,000	7,000,000					4.580	4.580	JD	163,862	320,600	12/11/2013	02/27/2024
BGH390-WU-9	JAMES CAMPBELL CO LLC 4.48 30SEP24				2.A	3,000,000	106.1420	3,184,269	3,000,000	3,000,000					4.480	4.480	JD	373	134,400	03/14/2014	09/30/2024
BGH392-4N-2	BARRIERSAFE SOLUTIONS 4.53 03APR24				2.B	5,000,000	105.4450	5,272,265	5,000,000	5,000,000					4.530	4.530	AO	55,367	226,500	03/18/2014	04/03/2024
BGH39Z-CE-0	ARTHUR J GALLAGHER + C 4.13 24JUN23				2.B PL	11,300,000	103.0900	11,649,215	11,300,000	11,300,000					4.130	4.130	JD	9,075	700,035	06/04/2014	06/24/2023
BGH39Z-CF-7	ARTHUR J GALLAGHER + C 4.31 24JUN25				2.B PL	6,750,000	105.9250	7,149,951	6,750,000	6,750,000					4.310	4.310	JD	5,657	290,925	06/04/2014	06/24/2025
BGH3BG-Q4-6	CALIFORNIA REPUBLIC 5.25 151124 RST				3.A	4,500,000	106.0000	4,770,000	4,500,000	4,500,000					5.250	5.250	AO	41,344	236,250	10/22/2014	10/31/2024
BGH3WS-HM-7	PERSHING SQUARE HOLDINGS			1,2	2.B FE	20,000,000	101.8430	20,368,640	20,000,000	20,000,000					5.500	5.500	JJ	507,222	1,100,000	06/23/2015	07/15/2022
BGH4Q2-R9-7	CVS LEASE PASS THROUGH TRUST				2.B	6,620,861	103.5540	6,856,193	6,620,861	6,620,861					3.416	3.410	MON	13,193	228,911	09/15/2016	10/10/2038
BGH4XW-VS-6	FIRST INDUSTRIAL LP				2.B FE	6,000,000	108.6700	6,520,212	6,000,000	6,000,000					4.300	4.300	AO	50,883	258,000	01/27/2017	04/20/2027
BGH53G-1U-9	ENCORE CAPITAL GROUP INC				2.C FE	11,221,687	101.6920	11,411,525	11,221,687	11,221,687					5.625	5.620	FMAN	87,669	632,355	06/30/2017	08/11/2024
BGH559-EB-1	CVS LEASE PASS THROUGH TRUST				2.B	10,464,736	107.5650	11,256,445	10,464,736	10,464,736					3.901	3.900	MON	23,813	408,229	08/02/2017	10/10/2039
BGH5CP-KN-4	HARDWOOD FUNDING LLC				1.G FE	2,000,000	110.4010	2,208,016	2,000,000	2,000,000					3.700	3.700	JD	4,933	74,000	01/18/2018	06/07/2033
BGH5ED-V6-4	MAJOR LEAGUE BASEBALL TRUST				1.F FE	2,000,000	112.6030	2,252,066	2,000,000	2,000,000					4.010	4.010	JD	4,678	80,200	02/15/2018	12/10/2038
BGH5FM-QN-2	FOOTBALL CLUB TERM NOTES				1.F FE	2,400,000	107.9040	2,589,689	2,400,000	2,400,000					3.730	3.730	AO	21,385	90,763	03/23/2018	10/05/2027
BGH5FM-QQ-5	FOOTBALL CLUB TERM NOTES				1.F FE	5,300,000	111.6720	5,918,627	5,300,000	5,300,000					3.980	3.980	OCT	50,391	213,870	03/23/2018	10/05/2032
BGH5K6-4K-1	FOOTBALL CLUB TERM NOTES				1.F FE	5,000,000	112.2910	5,614,530	5,000,000	5,000,000					4.060	4.060	OCT	48,494	205,819	06/06/2018	10/05/2030
BGH5K6-4M-7	FOOTBALL CLUB TERM NOTES				1.F FE	9,000,000	114.2100	10,278,927	9,000,000	9,000,000					4.210	4.210	OCT	90,515	384,163	06/06/2018	10/05/2033
BGH5TU-6D-3	AMERICOLD REALTY TRUST				2.B FE	17,000,000	112.9720	19,205,291	17,000,000	17,000,000					4.860	4.860	JJ	397,035	826,200	11/06/2018	01/08/2029
BGH5V5-W2-0	MLB INFRASTRUCTURE FACILITY				1.G FE	6,000,000	114.6960	6,881,730	6,000,000	6,000,000					4.430	4.430	JD	15,505	265,800	11/29/2018	12/10/2043
BGH5X5-WT-9	ARTHUR J GALLAGHER & CO				2.B PL	24,000,000	116.8900	28,053,504	24,000,000	24,000,000					5.140	5.140	MS	370,080	1,233,600	01/18/2019	03/13/2031
BGH5X5-WU-6	HARDWOOD FUNDING LLC				1.G FE	3,000,000	116.2150	3,486,435	3,000,000	3,000,000					4.210	4.210	JD	8,420	126,300	01/16/2019	06/07/2039
BGH69Q-UH-6	PRIME PROPERTY FUND LLC				1.F	11,000,000	102.4230	11,266,486	11,000,000	11,000,000					3.260	3.260	JD	18,926	358,600	09/13/2019	12/12/2034
BGH69V-ZF-4	CVS PASS-THROUGH TRUST				2.B	22,262,302	106.0730	23,614,314	22,262,302	22,262,302					3.860	3.860	MON	66,452	859,325	09/18/2019	11/10/2041
BGH69Z-XR-1	SJW GROUP			2	1.G	4,750,000	109.6350	5,207,644	4,750,000	4,750,000					3.530	3.530	MN	27,946	167,675	09/20/2019	11/01/2039
BGH6A7-1E-5	LLC 2012-1BR				2.C PL	5,475,556	93.3450	5,111,185	5,475,556	5,475,556					3.530	3.530	AO	48,322	193,433	09/18/2019	10/01/2024
BGH6A8-0F-1	HUNT MH BORROWER LLC FEE II			2	2.B PL	53,000,000	99.6300	52,803,900	53,000,000	53,000,000					5.250	5.250	JD	265,708	2,782,500	11/27/2019	12/21/2048
BGH6AS-XT-1	PETERSHILL II OFFSHORE IM			2	2.B PL	4,005,000	104.0370	4,166,666	4,005,000	4,005,000					5.000	5.000	JJ	92,337	200,250	09/27/2019	12/02/2039
BGH6B3-X8-1	PETERSHILL II ONSHORE IM			2	2.B PL	5,415,000	104.0370	5,633,582	5,415,000	5,415,000					5.000	5.000	JJ	124,846	270,750	09/27/2019	12/02/2039
BGH6B3-XF-5	PETERSHILL II OFFSHORE GP			2	2.B PL	2,415,000	104.0370	2,512,484	2,415,000	2,415,000					5.000	5.000	JJ	58,139	120,750	09/27/2019	12/02/2039
BGH6B3-XG-3	PETERSHILL II ONSHORE GP			2	2.B PL	3,165,000	104.0370	3,292,758	3,165,000	3,165,000					5.000	5.000	JJ	72,971	158,250	09/27/2019	12/02/2039
BGH6BD-0Q-5	BLUE AND GOLD TENANT LLC				1.G PL	6,100,000	107.2900	6,544,708	6,100,000	6,100,000					3.650	3.650	MS	56,281	222,650	10/22/2019	03/31/2045
BGH6BF-MR-4	GUGGENHEIM NSA NAPOLI-MIRABELLA TR			2	1.G PL	103,396,253	99.5100	102,889,611	103,396,253	103,396,253					5.000	5.000	OCT	1,292,453	5,241,616	11/27/2019	10/01/2045
BGH6CV-G5-3	SCA 2019-1 A				1.G PL	16,019,172	99.9850	16,016,833	16,019,172	16,019,172					4.180	4.180	JD	147,894	788,329	11/19/2019	12/15/2027
BGH6H5-MZ-2	CTL - AMZN PROJECT DIXIE FUNDED				1.E	26,129,048	99.5950	26,001,942	26,107,599	26,127,280		(1,322)			2.980	2.970	MON	53,387	868,768	03/04/2020	08/10/2041
BGH6JX-6H-7	EXTELL - DEER VALLEY RESORTS LEASE				1.D PL	18,900,000	104.6800	19,784,520	18,900,000	18,900,000					5.000	5.000	AO	236,250	1,186,250	09/18/2020	10/01/2055
BGH6LX-NU-6	DELOITTE LLP				1.F	3,000,000	103.3180	3,099,534	3,000,000	3,000,000					3.760	3.760	MN	16,920	112,800	04/23/2020	05/07/2035
BGH6NM-54-6	HARDWOOD FUNDING LLC				1.G FE	3,000,000	106.7860	3,203,586	3,000,000	3,000,000					3.440	3.440	JD	13,473	148,207	05/28/2020	06/07/2035
BGH6PF-Y8-8	DYAL III ISSUER A				1.G PL	32,388,481	102.1530	33,085,870	32,388,481	32,388,481					4.400	4.400	JD	93,609	1,421,135	06/11/2020	06/15/2040
BGH6PL-E9-5	DYAL III ISSUER B				1.G PL	18,611,519	102.1530	19,012,262	18,611,519	18,611,519					4.400	4.400	JD	52,230	816,632	06/11/2020	06/15/2040
BGH6RD-8R-8	SER 2020-XI-C TR CTF				1.F FE	2,000,000	103.8150	2,076,290	2,000,000	2,000,000					2.970	2.970	OCT	18,496	60,225	07/17/2020	10/05/2027
BGH6RD-8S-6	SER 2020-XI-D TR CTF				1.F FE	18,000,000	106.1090	19,099,638	18,000,000	18,000,000					3.330	3.330	OCT	189,533	607,725	07/17/2020	10/05/2032
BGH6RD-8T-4	SER 2020-XI-E TR CTF				1.F FE	14,000,000	107.8480	15,098,678	14,000,000	14,000,000					3.530	3.530	OCT	156,104	501,064	07/17/2020	10/05/2035
BGH6RD-8V-9	SER 2020-XI-F TR CTF				1.F FE	16,236,000	111.9000	18,168,035	16,236,000	16,236,000					3.850	3.850	OCT	197,340	633,768	07/17/2020	10/05/2040
BGH6RG-05-7	SER 2020-XI-J TR CTF				1.F FE	6,764,000	111.9100	7,569,619	6,764,000	6,764,000					3.850	3.850	AO	113,601	266,201	07/17/2020	10/05/2040

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
BGH6RM-0H-8	RXR REALTY LLC				2.A PL	14,562,248	106.0710	16,122,807	15,200,000	14,724,789		116,798			5.250	6.250	AO	199,500	798,000	07/23/2020	07/17/2025
BGH6SG-XN-1	EXTELL - DEER VALLEY RESORT UPSIZE				1.D PL	9,650,000	104.6800	10,101,620	9,650,000	9,650,000					5.000	5.000	AO	361,875	139,389	12/10/2020	10/01/2055
BGH6SL-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS L				2.C FE	73,000,000	100.9440	73,688,755	73,000,000	73,000,000					3.520	3.520	JD	1,297,413	1,284,800	08/11/2020	12/31/2039
BGH6TB-M1-1	BARRY-WEHMILLER COMPANIES INC				2.C PL	6,000,000	97.3790	5,842,752	6,000,000	6,000,000					3.200	3.200	JJ	85,867	96,000	08/21/2020	01/20/2036
BGH6VP-TM-4	TFI INTERNATIONAL INC				2.C PL	14,000,000	99.4570	13,924,036	14,000,000	14,000,000					3.250	3.250	JAJO	108,694	341,250	10/23/2020	01/05/2031
BGH6VP-TN-2	TFI INTERNATIONAL INC				2.C PL	16,500,000	98.0620	16,180,296	16,500,000	16,500,000					3.350	3.350	JAJO	132,046	414,563	10/23/2020	01/05/2033
BGH6WC-F8-8	LMH FEE II				2.B PL	17,000,000	99.5900	16,930,300	17,000,000	17,000,000					4.350	4.350	JD	20,542	739,500	11/20/2020	06/21/2048
BGH6XU-WX-3	PROJECT H2OYA CLASS A				1.E PL	16,000,000	90.3920	14,462,784	16,000,000	16,000,000					3.000	3.000	JJ	276,000	185,333	12/29/2020	07/15/2053
BGH6XU-XH-7	PROJECT H2OYA CLASS B			2	1.G PL	14,000,000	91.8340	12,856,788	14,000,000	14,000,000					3.500	3.500	JJ	281,750	189,194	12/29/2020	07/16/2046
BGH6YJ-6W-8	LMH FEE II-2				2.B PL	3,000,000	99.8400	2,995,200	3,000,000	3,000,000					4.400	4.400	JD	3,667	129,067	12/07/2020	06/21/2048
BGH6YL-EY-0	LENDLEASE ARMY PRA REV FUNDED CTL - NAT LOGISITICS PT MI			5	1.E PL	23,438,875	100.0000	23,438,875	23,438,875	23,438,875					2.650	2.650	MON	103,760	254,562	11/09/2021	04/01/2026
BGH6YW-CR-3	FUNDED				1.D FE	13,502,568	96.3090	13,004,228	13,502,568	13,502,568					2.654	2.650	MON	72,086	196,917	01/20/2021	06/10/2042
BGH6ZN-PS-6	HS WILDCAT LLC				2.A PL	2,000,000	101.0650	2,021,298	2,000,000	2,000,000					3.830	3.830	JAJO	14,043	62,982	12/22/2020	12/31/2050
BGH704-UL-3	LENDLEASE ARMY PRA TL			2	1.E PL	23,241,000	96.8700	22,513,557	23,241,000	23,241,000					4.720	4.720	JJ	873,889	1,409,707	12/29/2020	07/01/2056
BGH71B-8B-3	BAIN CAPITAL HOLDINGS LP				1.D PL	65,000,000	94.8100	61,626,760	65,000,000	65,000,000					2.840	2.840	AO	389,711	1,261,433	01/26/2021	04/15/2036
BGH71B-8C-1	BAIN CAPITAL HOLDINGS LP				1.D PL	13,000,000	98.6740	12,827,620	13,000,000	13,000,000					3.410	3.410	FA	167,469	302,922	01/26/2021	04/15/2041
BGH72C-93-7	DYAL IV ISSUER A			2	1.F PL	7,150,000	97.7910	6,992,064	7,150,000	7,150,000					3.650	3.650	FA	93,516	130,488	02/05/2021	02/22/2041
BGH72C-9C-7	DYAL IV ISSUER B			2	1.F PL	3,850,000	97.7850	3,764,723	3,850,000	3,850,000					3.650	3.650	FA	50,355	70,263	02/05/2021	02/22/2041
BGH72R-GD-4	FLNG LIQUEFACTION 3 LLC			2	2.C FE	69,989,800	98.1820	68,717,175	69,989,800	69,989,800					3.080	3.080	JD	1,085,646	1,247,446	02/19/2021	06/30/2039
BGH735-3Q-6	HARDWOOD FUNDING LLC				1.G FE	1,000,000	103.3550	1,033,546	1,000,000	1,000,000					3.130	3.130	JD	2,087	15,650	02/18/2021	06/07/2036
BGH74T-8C-9	CEAMER FINANCE LLC			2	2.B PL	12,740,000	96.9650	12,605,463	13,000,000	12,757,461		17,461			3.690	4.360	MN	61,295	363,566	03/12/2021	03/22/2031
BGH7E0-0J-4	MAJOR LEAGUE BASEBALL TRUST 12/33				1.F FE	1,000,000	96.4820	964,815	1,000,000	1,000,000					2.490	2.490	JD	1,453		08/19/2021	12/10/2033
BGH7E0-0K-1	MAJOR LEAGUE BASEBALL TRUST 12/36				1.F FE	2,000,000	95.4380	1,908,752	2,000,000	2,000,000					2.640	2.640	JD	3,080		08/19/2021	12/10/2036
BGH7E4-X1-9	MAJOR LEAGUE BASEBALL TRUST 12/36				1.F FE	2,000,000	95.4400	1,908,792	2,000,000	2,000,000					2.640	2.640	MS	16,280		08/19/2021	12/10/2036
BGH7ER-Q9-9	HUNT FEE III 2021-1			2	2.B PL	73,657,361	103.3800	76,146,980	73,657,361	73,657,361					4.500	4.500	JD	92,072	1,102,820	09/29/2021	12/21/2048
BGH7ER-QG-3	HUNT FEE III 2021-2			2	2.B PL	15,000,000	99.9800	14,997,000	15,000,000	15,000,000					4.250	4.250	JD	106,250	108,021	09/29/2021	12/21/2048
BGH7G6-LX-5	PERSHING SQUARE HOLDINGS LTD			2	2.B FE	56,811,900	100.1090	57,062,244	57,000,000	56,815,910		4,010			3.250	3.280	AO	463,125		09/28/2021	10/01/2031
BGH7G6-MH-9	JRD HOLDINGS LLC				2.B PL	21,000,000	97.8630	20,551,209	21,000,000	21,000,000					2.980	2.980	AO	133,852		10/01/2021	10/14/2036
BGH7H8-VN-1	MURPHYS BOWL LLC			2	1.F PL	9,000,000	102.8830	9,259,506	9,000,000	9,000,000					3.200	3.200	JD	38,400		10/22/2021	06/30/2056
BGH7HM-YM-9	MIDCAP SPV SR SEC TERM LOAN REFI			2	3.B Z	17,000,000	100.0000	17,000,000	17,000,000	17,000,000					3.603	3.600	MON	57,608	23,741	11/10/2021	10/29/2023
U4034G-AA-1	GGBRBZ 4 1/4 01/21/30			1	2.C FE	3,120,225	106.2680	3,145,533	2,960,000	3,095,942		(14,551)			4.250	3.550	JJ	55,911	112,625	03/23/2021	01/21/2030
008911-BK-4	AIR CANADA		A	2	3.B FE	16,500,000	102.1310	16,851,615	16,500,000	16,500,000					3.875	3.870	FA	248,646		08/03/2021	08/15/2026
009088-AA-3	AIR CANADA		A		1.G FE	16,165,218	104.0360	16,817,646	16,165,218	16,165,218					3.750	3.750	JD	26,942	606,196	12/01/2015	12/15/2027
009088-AB-1	AIR CANADA		A		2.B FE	9,928,723	100.0080	9,920,332	9,919,538	9,924,647		(1,090)			4.125	4.110	JD	18,186	409,181	12/04/2015	12/15/2027
009090-AA-9	AIR CANADA 2015-1A PTT		A		1.F FE	17,974,959	100.9700	18,149,316	17,974,959	17,974,959					3.600	3.600	MS	190,535	647,099	03/11/2015	09/15/2027
009090-AB-7	AIR CANADA 2015-1B PTT		A		2.C FE	2,189,141	100.5800	2,201,838	2,189,141	2,189,141					3.875	3.870	MS	24,978	84,829	03/11/2015	03/15/2023
00909D-AA-1	ACACN 2020-2 A		A		1.G FE	7,868,671	109.0620	8,581,730	7,868,671	7,868,671					5.250	5.250	AO	103,276	422,285	09/09/2020	04/01/2029
01626P-AP-1	ALIMENTATION COUCHE-TARD INC		A	2	2.B FE	69,341,209	103.1130	71,132,503	68,985,000	69,334,715		(6,495)			3.439	3.400	MN	316,319	1,186,197	06/25/2021	05/13/2041
063679-2J-2	BANK OF MONTREAL		A	1,2,5	1.C FE	35,000,000	129.8980	45,464,209	35,000,000	35,000,000					11.900	11.900	JAJO	821,431	4,200,000	09/25/2012	10/20/2042
064159-HB-5	BANK OF NOVA SCOTIA		A		2.A FE	13,998,880	109.9530	15,393,420	14,000,000	13,999,496		114			4.500	4.500	JD	26,250	630,000	12/09/2015	12/16/2025
071734-AN-7	BAUSCH HEALTH COMPANIES INC		A	2	3.B FE	6,000,000	102.1810	6,130,860	6,000,000	6,000,000					4.875	4.870	JD	24,375	140,562	05/24/2021	06/01/2028
112585-AH-7	BROOKFIELD ASSET MANAGEMENT INC		A	1,2	1.G FE	11,650,000	106.9610	12,460,957	11,650,000	11,650,000					4.000	4.000	JJ	214,878	466,000	01/12/2015	01/15/2025
11271L-AA-0	BROOKFIELD FINANCE INC		A	1,2	1.G FE	23,273,460	110.1330	25,881,255	23,500,000	23,387,768		22,560			4.250	4.370	JD	80,455	998,750	05/25/2016	06/02/2026
11271L-AB-8	BROOKFIELD FINANCE INC		A	2	1.G FE	2,503,620	123.1140	2,462,280	2,000,000	2,492,179		(11,441)			4.700	3.260	MS	26,372	94,000	01/26/2021	09/20/2047
11271L-AD-4	BROOKFIELD FINANCE INC		A	1,2	1.G FE	16,470,465	115.4000	19,041,000	16,500,000	16,477,153		2,645			4.850	4.870	MS	266,750	800,250	01/24/2019	03/29/2029
11271L-AF-9	BROOKFIELD FINANCE INC		A	1	1.G FE	13,973,620	105.0940	14,713,160	14,000,000	13,974,530		506			3.500	3.500	MS	123,861	492,722	01/26/2021	03/30/2051
125491-AP-5	CI FINANCIAL CORP		A	2	2.B FE	495,857	108.6270	521,410	480,000	495,738		(120)			4.100	3.910	JD	875	10,277	07/20/2021	06/15/2051
18060T-AA-3	CLARIOS GLOBAL LP		A	1	4.A FE	720,000	104.8510	754,927	720,000	720,000					6.750	6.750	MN	6,210	48,897	05/13/2020	05/15/2025
29250N-BC-8	ENBRIDGE INC		A		2.C FE	496,225	111.2500	506,188	455,000	492,551		(3,428)			5.750	4.540	JJ	12,064	24,620	07/20/2021	07/15/2080

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
29250N-BE-4	ENBRIDGE INC		A	2	2.A FE	14,163,240	101.6120	14,225,680	14,000,000	14,162,770		(470)			3.400	3.330	FA	198,333		09/29/2021	08/01/2051
303901-AE-2	FAIRFAX FINANCIAL HOLDINGS LTD		A		2.C FE	6,496,805	139.0070	9,709,639	6,985,000	6,618,913		11,203			7.750	8.350	JJ	249,617	541,338	11/20/1998	07/15/2037
303901-BH-4	FAIRFAX FINANCIAL HOLDINGS LTD		A	2	2.C FE	1,997,300	103.0460	2,060,920	2,000,000	1,997,491		191			3.375	3.390	MS	22,125	33,750	03/01/2021	03/03/2031
56501R-AC-0	MANULIFE FINANCIAL CORP		A		1.G FE	25,373,193	109.5660	27,868,112	25,435,000	25,406,069		6,221			4.150	4.180	MS	343,055	1,055,553	03/01/2016	03/04/2026
63307C-AA-9	NATIONAL BANK OF CANADA		A	5	1.D FE	10,000,000	126.7280	12,672,807	10,000,000	10,000,000					11.900	11.900	JAJO	201,639	950,000	11/01/2012	10/31/2042
66978Q-AE-1	NOVA GAS TRANSMISSION				2.A FE	2,454,040	116.2270	2,324,540	2,000,000	2,150,302		(27,657)			7.500	5.630	FA	54,583	150,000	10/05/2005	08/20/2026
68372O-AC-0	OPEN TEXT HOLDINGS INC		A	2	3.B FE	4,000,000	101.1550	4,046,200	4,000,000	4,000,000					4.125	4.120	JD	16,958		11/09/2021	12/01/2031
70137W-AL-2	PARKLAND CORP		A	2	3.B FE	13,000,000	99.5450	12,940,850	13,000,000	13,000,000					4.625	4.620	MN	63,465		11/08/2021	05/01/2030
780082-AD-5	ROYAL BANK OF CANADA		A		1.G FE	40,513,116	111.0020	45,066,812	40,600,000	40,559,729		8,785			4.650	4.670	JJ	807,602	1,887,900	01/22/2016	01/27/2026
86828L-AC-6	SUPERIOR PLUS/GEN PRTNR		A	2	3.C FE	1,000,000	102.9320	1,029,320	1,000,000	1,000,000					4.500	4.500	MS	13,250	23,000	03/01/2021	03/15/2029
891160-MJ-9	TORONTO-DOMINION BANK		A	1,2	1.F FE	10,962,410	107.4930	11,824,230	11,000,000	10,973,060		2,264			3.625	3.650	MS	117,410	398,750	02/10/2017	09/15/2031
89356B-AE-8	TRANSCANADA TRUST		A		2.C FE	502,509	107.1250	487,419	455,000	497,884		(4,489)			5.500	4.050	MS	8,434	24,200	07/20/2021	09/15/2079
91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIO		A	2	3.B FE	2,750,000	101.7510	2,798,153	2,750,000	2,750,000					5.500	5.500	MN	25,208	151,250	10/02/2017	11/01/2025
94106B-AD-3	WASTE CONNECTIONS INC		A	2	2.A FE	11,820,120	98.6890	11,842,680	12,000,000	11,820,880		760			2.950	3.020	JJ	99,317		09/07/2021	01/15/2052
98462Y-AC-4	YAMANA GOLD INC		A	2	3.A FE	2,499,750	107.9480	2,698,695	2,500,000	2,499,814		27			4.625	4.620	JD	5,139	115,625	11/29/2017	12/15/2027
BGH4P3-7K-3	AGNICO-EAGLE MINES LIMITED		A		2.B	17,500,000	109.2270	19,114,760	17,500,000	17,500,000					4.840	4.840	JD	425,853	847,000	06/14/2016	06/30/2026
BGH50H-4J-2	AGNICO EAGLEMINES LIMITED		A		2.B FE	6,000,000	111.8360	6,710,184	6,000,000	6,000,000					4.740	4.740	JD	1,580	426,600	06/29/2017	06/29/2029
BGH5CP-KM-6	AGNICO EAGLEMINES LIMITED		A		2.B FE	29,600,000	110.6370	32,748,670	29,600,000	29,600,000					4.630	4.630	AO	350,542	1,370,480	01/17/2018	04/05/2033
BGH6JE-UO-9	AGNICO ENERGY MINES LTD		A		2.B FE	10,000,000	97.4490	9,744,860	10,000,000	10,000,000					2.880	2.880	AO	67,200	288,000	03/05/2020	04/05/2032
00080Q-AF-2	ABN AMRO BANK NV		D		2.B FE	13,076,149	109.0710	14,037,438	12,870,000	12,966,337		(24,311)			4.750	4.520	JJ	259,813	611,325	02/10/2017	07/28/2025
00084D-AL-4	ABN AMRO BANK NV		D		2.B FE	27,951,560	110.3270	30,891,560	28,000,000	27,976,345		4,846			4.800	4.820	AO	272,533	1,344,000	04/11/2016	04/18/2026
00131L-AK-1	AIA GROUP LTD		D	1	1.F FE	27,019,505	102.9140	27,786,780	27,000,000	27,018,439		(828)			3.200	3.190	MS	290,640	864,000	09/10/2020	09/16/2040
009279-AC-4	AIRBUS GROUP SE		D	1	1.F FE	3,307,653	114.9680	3,334,072	2,900,000	3,296,417		(10,370)			3.950	3.150	AO	25,774	114,550	11/25/2020	04/10/2047
013822-AE-1	ALCOA NEDERLAND HOLDING BV		D	1	3.A FE	18,000,000	107.1380	19,284,840	18,000,000	18,000,000					5.500	5.500	JD	44,000	990,000	07/08/2020	12/15/2027
013822-AG-6	ALCOA NEDERLAND HOLDING BV		D	2	3.A FE	5,000,000	103.1430	5,157,150	5,000,000	5,000,000					4.125	4.120	MS	52,135	106,563	03/08/2021	03/31/2029
018820-AA-8	ALLIANZ SE		D		2.A FE	10,001,500	100.3750	10,037,500	10,000,000	10,000,043		(1,422)			3.500	3.500	APR	234,306	158,472	11/10/2020	12/31/2070
018820-AB-6	ALLIANZ SE		D	2,5	2.A FE	9,000,990	96.2500	8,662,500	9,000,000	9,000,493		(497)			3.200	3.200	APR	91,200		09/01/2021	12/31/2070
02156L-AA-9	ALTICE FRANCE SA		D	2	4.B FE	1,409,000	107.0020	1,498,028	1,400,000	1,406,073		(937)			8.125	8.010	FA	47,396	113,750	07/18/2018	02/01/2027
02156L-AH-4	ALTICE FRANCE SA (FRANCE)		D	2	4.B FE	1,079,703	98.6700	1,060,703	1,075,000	1,079,548		(155)			5.500	5.390	AO	12,482		10/15/2021	10/15/2029
034863-AV-2	ANGLO AMERICAN CAPITAL PLC		D	1	2.B FE	13,987,260	110.6490	15,490,860	14,000,000	13,991,343		2,377			5.375	5.390	AO	188,125	752,500	03/30/2020	04/01/2025
034863-AW-0	ANGLO AMERICAN CAPITAL PLC		D	1	2.B FE	20,096,604	118.5820	21,937,670	18,500,000	19,887,146		(141,561)			5.625	4.430	AO	260,156	1,012,500	12/16/2021	04/01/2030
034863-AY-6	ANGLO AMERICAN CAPITAL PLC		D	1	2.B FE	5,936,563	106.4280	6,385,680	6,000,000	5,938,032		1,128			3.950	4.010	MS	73,075	237,000	09/09/2020	09/10/2050
03938L-AP-9	ARCELORMITTAL		D	1,2	2.C FE	6,223,827	137.9100	7,281,648	5,280,000	6,160,084		(28,557)			7.000	5.510	AO	78,027	376,200	09/09/2019	10/15/2039
03938L-BA-1	ARCELORMITTAL		D	1,2	2.C FE	13,311,953	109.5690	14,627,462	13,350,000	13,325,773		5,127			4.550	4.590	MS	185,602	607,425	03/06/2019	03/11/2026
03938L-BC-7	ARCELORMITTAL		D	1,2	2.C FE	1,017,120	109.6040	1,096,040	1,000,000	1,013,729		(1,529)			4.250	4.030	JJ	19,479	42,500	09/09/2019	07/16/2029
052528-AM-8	AUST & NZ BANKING GROUP		D	1	2.A FE	16,024,912	95.8670	15,338,720	16,000,000	16,023,386		(1,388)			2.570	2.550	MN	41,120	411,200	11/17/2020	11/25/2035
05330G-AA-2	AUTORIDAD DEL CANAL DE PANAMA		D		1.G FE	3,929,280	121.9550	4,878,200	4,000,000	3,945,295		2,963			4.950	5.090	JJ	83,600	198,000	09/24/2015	07/29/2035
054536-AC-1	AXA SA		D	1,2	2.B FE	6,715,486	138.2750	9,575,544	6,925,000	6,738,619		2,283			6.379	6.590	JD	20,860	441,746	04/11/2007	12/14/2049
05523R-AE-7	BAE SYSTEMS PLC		D	1	2.B FE	24,754,491	97.6230	24,405,750	25,000,000	24,761,100		5,125			3.000	3.050	MS	220,833	750,000	09/09/2020	09/15/2050
05565A-LQ-4	BNP PARIBAS SA		D		2.C FE	604,907	100.1670	606,010	605,000	604,945		29			4.500	4.500	FA	9,529	27,225	12/16/2020	12/31/2049
05565Q-DV-7	BP CAPITAL MARKETS PLC		D		2.A FE	55,180,000	108.2500	59,537,500	55,000,000	55,157,424		(15,350)			4.875	4.830	JD	67,031	2,681,210	07/10/2020	12/31/2099
05579T-VB-9	BNP PARIBAS		D		2.A FE	19,981,000	110.9120	22,182,400	20,000,000	19,989,044		1,824			4.625	4.630	MS	277,500	925,000	03/06/2017	03/13/2027
056752-AL-2	BAIDU INC		D	2	1.G FE	7,457,400	110.9980	8,324,850	7,500,000	7,471,256		3,914			4.375	4.440	MS	83,854	328,125	03/22/2018	03/29/2028
05890M-AB-9	BCICI 2 7/8 10/14/31		D	2	1.G FE	1,552,176	98.6620	1,558,860	1,580,000	1,552,689		513			2.875	3.080	AO	9,716		10/06/2021	10/14/2031
05964H-AB-1	BANCO SANTANDER SA		D		1.G FE	35,579,772	110.0270	39,499,693	35,900,000	35,713,952		30,731			4.250	4.360	AO	339,056	1,525,750	04/04/2017	04/11/2027
05969L-AA-9	BANCO INBURSA SA		D	1	2.C FE	23,263,510	104.3820	24,738,534	23,700,000	23,562,508		52,401			4.125	4.370	JD	67,891	977,625	12/16/2016	06/06/2024
05969L-AB-7	BANCO INBURSA CONCESIONARIA PAC		D		2.C FE	16,760,470	106.1010	18,037,170	17,000,000	16,860,291		22,938			4.375	4.550	AO	165,278	743,750	04/06/2017	04/11/2027
05970A-AA-0	BANCO NACIONAL DE COMERCIO EXTERIO		D		2.B FE	21,938,180	109.4420	24,077,240	22,000,000	21,973,387		6,328			4.375	4.410	AO	205,868	962,500	10/06/2015	10/14/2025
05971V-2C-8	BCP 3 1/8 07/01/30		D	2,5	2.C FE	985,314	98.9160	989,160	1,000,000	985,868		555			3.125	3.310	JJ	15,625		08/16/2021	07/01/2030
06738E-AN-5	BARCLAYS BANK PLC		D		2.B FE	980,460	109.4220	1,094,220	1,000,000	988,879		2,453			4.375	4.680	JJ	20,538	43,750	05/14/2018	01/12/2026
06738E-AP-0	BARCLAYS PLC		D		2.B FE	37,741,094	111.8090	41,632,081	37,235,000	37,490,963		(51,488)			5.200	5.020	MN	263,541	1,936,220	08/03/2016	05/12/2026
06738E-BD-6	BARCLAYS PLC		D	2	2.B FE	9,500,000	114.1520	10,844,440	9,500,000	9,500,000					4.972	4.970	MN	59,043	472,340	05/09/2018	05/16/2029
10552T-AH-0	BRFSBZ 5 3/4 09/21/50		D	1	3.B FE	4,258,321	99.6410	4,055,389	4,070,000	4,256,111		(2,258)			5.750	5.430	MS	65,007	234,025	02/05/2021	09/21/2050

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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR		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
11042A-AA-2	BRITISH AIRWAYS PLC		D		1.F FE	8,943,787	104.3680	9,334,452	8,943,787	8,943,787					4.625	4.620	MJSD	12,639	413,650	06/25/2013	06/20/2024
11042C-AA-8	IAGLN 2021-1 A		D		1.F FE	503,342	99.9930	499,917	499,952	503,336		(6)			2.900	2.830	MJSD	644		12/16/2021	03/15/2035
11044M-AA-4	BRITISH AIR 20-1 A PPT		D		1.G FE	3,458,994	106.7560	3,677,885	3,445,132	3,458,190		(20,021)			4.250	4.200	FMAN	18,709	148,728	02/26/2021	11/15/2032
111021-AE-1	BRITISH TELECOMMUNICATIONS PUBLIC		D		2.B FE	3,077,622	146.5900	2,931,800	2,000,000	3,042,595		(35,027)			9.625	2.950	JD	8,556	96,250	08/24/2021	12/15/2030
11102A-AF-8	BRITISH TELECOMMUNICATIONS PLC		D	2,5	3.A FE	11,950,000	100.5230	12,012,499	11,950,000	11,950,000					4.250	4.250	FA	53,609		11/16/2021	11/23/2081
11102A-AG-6	BRITISH TELECOMMUNICATIONS PLC		D	2,5	3.A FE	71,000,000	100.6610	71,469,310	71,000,000	71,000,000					4.875	4.870	MN	365,354		11/16/2021	11/23/2081
151191-BD-4	CELARA 5 1/2 11/02/47		D	1	2.C FE	3,123,675	116.2900	3,093,314	2,660,000	3,117,398		(5,577)			5.500	4.360	MN	23,977	85,800	06/25/2021	11/02/2047
151191-BL-6	CELULOSA ARAUCO Y CONSTITUCION SA		D	1	2.C FE	492,450	114.0180	478,876	420,000	491,135		(1,315)			5.150	4.110	JJ	9,133	21,630	01/11/2021	01/29/2050
15129O-BW-2	CEMEX 7 3/8 06/05/27		D	1	3.B FE	442,000	110.2200	487,172	442,000	442,000					7.375	7.370	JD	2,354	32,598	06/02/2020	06/05/2027
16412E-AA-5	CHEPLAPHARM ARZNEIMITTEL GMBH		D	1	4.B FE	2,354,375	101.3920	2,382,712	2,350,000	2,354,339		(36)			5.500	5.440	JJ	59,599	82,500	12/10/2021	01/15/2028
202712-BK-0	COMMONWEALTH BANK OF AUSTRALIA		D	2	2.A FE	21,753,222	104.6580	22,553,799	21,550,000	21,730,910		(10,069)			3.610	3.480	MS	235,548	712,975	12/16/2021	09/12/2034
202712-BQ-7	COMMONWEALTH BANK OF AUSTRALIA		D		2.A FE	8,000,000	102.1260	8,170,080	8,000,000	8,000,000					3.305	3.300	MS	80,789	132,200	03/02/2021	03/11/2041
2027A0-HR-3	COMMONWEALTH BANK OF AUSTRALIA		D		2.A FE	21,056,370	109.8090	23,059,890	21,000,000	21,026,515		(6,097)			4.500	4.460	JD	57,750	945,000	05/20/2016	12/09/2025
21684A-AA-4	COOPERATIEVE CENTRALE RAIFFEISEN-B		D		2.A FE	11,158,425	106.6080	11,993,400	11,250,000	11,228,994		10,240			4.625	4.720	JD	43,359	520,313	11/25/2013	12/01/2023
225401-AP-3	CREDIT SUISSE GROUP AG		D	1	2.A FE	20,750,000	110.4020	22,908,415	20,750,000	20,750,000					4.194	4.190	AO	217,564	870,255	03/27/2020	04/01/2031
23330J-AC-5	DP WORLD PLC		D	1	2.C FE	480,131	109.2660	475,307	435,000	479,199		(857)			4.700	4.070	MS	5,168	20,445	11/24/2020	09/30/2049
23380Y-AC-1	DAI-ICHI LIFE INSURANCE CO LTD/THE		D	1,2	1.G FE	9,000,000	107.8750	9,708,750	9,000,000	9,000,000					5.100	5.100	AO	80,325	459,000	10/23/2014	12/31/2049
23380Y-AD-9	DAI-ICHI LIFE INSURANCE CO LTD/THE		D	1,2	1.G FE	24,000,000	106.7500	25,620,000	24,000,000	24,000,000					4.000	4.000	JJ	418,667	960,000	07/13/2016	12/31/2049
24023M-AA-2	DBS GROUP HOLDINGS LTD		D	2	1.F FE	7,800,000	105.7220	8,246,316	7,800,000	7,800,000					4.520	4.520	JD	19,587	352,560	06/04/2018	12/11/2028
25155F-AB-2	DEUTSCHE ANNINGTON FINANCE BV		D	1	2.A FE	12,869,090	105.5530	13,721,890	13,000,000	12,972,039		14,889			5.000	5.130	AO	160,694	650,000	09/25/2013	10/02/2023
268317-AC-8	ELECTRICITE DE FRANCE		D		1.G FE	7,513,046	146.2600	11,115,760	7,600,000	7,531,116		2,030			6.950	7.040	JJ	227,419	528,200	03/31/2009	01/26/2039
279158-AE-9	ECOPET 7 3/8 09/18/43		D		3.A FE	1,503,800	110.3950	1,479,293	1,340,000	1,500,319		(3,481)			7.375	6.300	MS	28,275	98,825	02/10/2021	09/18/2043
279158-AN-9	ECOPETROL SA		D	1	3.A FE	1,309,040	111.7960	1,430,989	1,280,000	1,305,132		(2,434)			6.875	6.540	AO	22,000	88,000	05/19/2020	04/29/2030
29082H-AB-8	EMBRBZ 5.4 02/01/27		D		3.B FE	1,088,000	104.2360	1,334,221	1,280,000	1,125,643		23,502			5.400	8.360	FA	28,800	69,120	05/19/2020	02/01/2027
29359U-AA-7	ENSTAR GROUP LTD		D	2	2.C FE	18,000,000	100.2870	18,051,660	18,000,000	18,000,000					4.500	4.500	MS	249,750	810,000	03/07/2017	03/10/2022
29359U-AB-5	ENSTAR GROUP LTD		D	1,2	2.C FE	23,906,400	111.3590	26,726,160	24,000,000	23,926,304		8,029			4.950	5.000	JD	99,000	1,188,000	05/22/2019	06/01/2029
30257W-AA-4	FAGE INTL / FAGE USA		D	1	4.A FE	1,059,750	102.6010	1,231,212	1,200,000	1,091,269		18,640			5.625	7.990	FA	25,500	72,891	04/21/2020	08/15/2026
30607F-AA-8	BFALA 3 3/8 01/15/32		D	2	2.B FE	1,787,582	99.1430	1,784,574	1,800,000	1,787,743		161			3.375	3.450	JJ	12,825		10/13/2021	01/15/2032
31489O-AB-0	FERGUSON FINANCE PLC		D	1	2.B FE	2,986,560	105.2280	3,156,840	3,000,000	2,988,403		1,177			3.250	3.300	JD	7,854	97,500	05/28/2020	06/02/2030
36321P-AB-6	ADGLXY 2 5/8 03/31/36		D		1.C FE	745,000	97.9490	729,720	745,000	745,000					2.625	2.620	MS	4,943	17,709	10/27/2020	03/31/2036
36321P-AC-4	GALAXY PIPELINE ASSETS		D		1.C FE	65,264,538	101.3120	65,812,275	64,960,000	65,253,669		(10,821)			3.250	3.210	MS	533,664	1,911,809	02/09/2021	09/30/2040
36830D-AC-5	PTTGC 4.3 03/18/51		D	2	2.B FE	24,857,672	110.3350	25,487,385	23,100,000	24,841,431		(16,242)			4.300	3.860	MS	284,194	453,650	10/08/2021	03/18/2051
40049J-AV-9	GRUPO TELEVISA SA		D	1	2.A FE	5,281,518	114.1060	5,477,088	4,800,000	4,944,763		(40,291)			6.625	5.560	MS	90,983	318,000	05/05/2011	03/18/2025
40049J-AZ-0	TELVIS 6 5/8 01/15/40		D		2.A FE	2,718,000	136.1460	2,722,920	2,000,000	2,690,329		(25,844)			6.625	3.930	JJ	61,097	132,500	12/02/2020	01/15/2040
40049J-BA-4	TELVIS 5 05/13/45		D	2	2.A FE	3,594,172	118.3070	3,620,194	3,060,000	3,583,948		(10,224)			5.000	3.870	MN	20,400	128,000	06/22/2021	05/13/2045
40049J-BE-6	TELVIS 5 1/4 05/24/49		D	1	2.A FE	15,962,450	125.5340	16,344,527	13,020,000	15,914,563		(45,316)			5.250	3.900	MN	70,254	562,800	07/22/2021	05/24/2049
404280-AS-8	HSBC HOLDINGS PLC		D	1,2	2.C FE	7,700,000	107.3750	8,267,875	7,700,000	7,700,000					6.375	6.370	MS	141,808	490,875	09/10/2014	12/31/2049
404280-AT-6	HSBC HOLDINGS PLC		D	1,2	2.C FE	2,574,172	108.0650	2,728,641	2,525,000	2,562,576		(10,618)			6.375	5.840	MS	40,689	160,969	11/24/2020	12/31/2049
404280-AW-9	HSBC HOLDINGS PLC		D		1.G FE	7,988,400	109.6840	8,774,720	8,000,000	7,994,538		1,167			4.300	4.310	MS	107,978	344,000	03/01/2016	03/08/2026
404280-BH-1	HSBC HOLDINGS PLC		D		2.A FE	7,999,360	109.7890	8,783,120	8,000,000	7,999,652		62			4.375	4.370	MN	36,944	350,000	11/16/2016	11/23/2026
404280-BK-4	HSBC HOLDINGS PLC		D	2	1.G FE	11,000,000	108.1700	11,898,700	11,000,000	11,000,000					4.041	4.040	MS	133,353	444,510	03/06/2017	03/13/2028
404280-BT-5	HSBC HOLDINGS PLC		D	2	1.G FE	5,550,000	112.1150	6,222,383	5,550,000	5,550,000					4.583	4.580	JD	8,479	254,357	06/12/2018	06/19/2029
404280-CF-4	HSBC HOLDINGS PLC		D		1.G FE	7,490,625	117.4560	8,809,200	7,500,000	7,491,956		773			4.950	4.960	MS	93,844	371,250	03/25/2020	03/31/2030
44985G-AD-3	IPIC GMTN LTD		D		1.C FE	14,273,223	101.0150	14,455,247	14,310,000	14,309,210		4,635			5.500	5.530	MS	262,350	787,050	10/27/2011	03/01/2022
456472-AD-1	INDUSTRIAS PENOLES SAB DE CV		D	1	2.B FE	1,513,866	109.5430	1,571,942	1,435,000	1,512,648		(1,151)			4.750	4.400	FA	27,454	52,963	05/18/2021	08/06/2050
456829-AC-4	IENOVA 4 3/4 01/15/51		D	1	2.B FE	4,606,573	99.2770	4,685,874	4,720,000	4,608,935		1,809			4.750	4.900	MS	181,875	177,680	12/02/2020	01/15/2051
456837-AH-6	ING GROEP NV		D		1.G FE	8,988,210	109.3790	9,844,110	9,000,000	8,993,245		1,138			3.950	3.960	MS	90,850	355,500	03/21/2017	03/29/2027

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
456837-AM-5	ING GROEP NV		D		1.G FE	27,904,240	114.7960	32,142,880	28,000,000	27,930,724		8,572			4.550	4.590	AO	314,961	1,274,000	09/25/2018	10/02/2028
46132F-AC-4	INVESCO FINANCE PLC		D		2.A FE	252,353	131.8210	259,687	197,000	251,259		(1,094)			5.375	3.550	MN	912	10,589	04/23/2021	11/30/2043
46513E-FG-2	AID 5.5 9/33		D		1.B FE	661,255	138.4660	692,330	500,000	605,063		(7,231)			5.500	3.320	MS	7,868	27,500	03/06/2013	09/18/2033
494386-AB-1	KIMBERLY-CLARK DE MEXICO		D	1	2.A FE	4,986,400	104.9600	5,248,000	5,000,000	4,996,448		1,472			3.800	3.830	AO	43,806	190,000	04/03/2014	04/08/2024
539439-AR-0	LLOYDS BANKING GROUP PLC		D		1.F FE	15,046,697	112.2720	16,953,072	15,100,000	15,064,147		4,905			4.375	4.410	MS	181,672	660,625	03/15/2018	03/22/2028
539439-AT-6	LLOYDS BANKING GROUP PLC		D		1.F FE	9,969,800	113.8280	11,382,800	10,000,000	9,978,507		2,720			4.550	4.580	FA	170,625	455,000	08/09/2018	08/16/2028
53944Y-AA-1	LLOYDS BANK PLC		D		2.A FE	8,949,150	107.8020	9,702,180	9,000,000	8,983,152		5,435			4.500	4.570	MN	64,125	405,000	10/29/2014	11/04/2024
53944Y-AF-0	LLOYDS BANKING GROUP PLC		D		1.F FE	6,995,800	108.7040	7,609,280	7,000,000	6,997,827		588			4.450	4.460	MN	45,860	311,500	05/01/2018	05/08/2025
549875-AB-8	LUKOIL 3.6 10/26/31		D	2	2.B FE	1,600,000	97.5930	1,561,488	1,600,000	1,600,000					3.600	3.600	AO	10,400		10/19/2021	10/26/2031
54988L-AB-2	LUKOIL 3 7/8 05/06/30		D		2.B FE	1,600,000	102.0030	1,632,048	1,600,000	1,600,000					3.875	3.870	MN	9,472	62,000	04/28/2020	05/06/2030
556079-AD-3	MACQUARIE BANK LTD		D	2	2.B FE	15,936,460	98.7040	15,792,640	16,000,000	15,939,248		2,788			3.052	3.080	MS	160,060	244,160	02/25/2021	03/03/2036
55608J-AP-3	MACQUARIE GROUP LTD		D	2	1.G FE	37,000,000	115.7050	42,810,850	37,000,000	37,000,000					5.033	5.030	JJ	858,686	1,862,210	10/04/2018	01/15/2030
55608X-AB-3	MACQUARIE BANK LTD		D		2.B FE	10,970,740	109.2010	12,012,110	11,000,000	10,988,297		3,051			4.875	4.900	JD	31,281	536,250	06/02/2015	06/10/2025
585270-AA-9	MEIJI YASUDA LIFE INSURANCE CO		D	1,2	1.G FE	24,000,000	109.9360	26,384,640	24,000,000	24,000,000					5.200	5.200	AO	246,133	1,248,000	10/15/2015	10/20/2045
59126L-AB-4	METALLOINVEST FINANCE		D	2	2.C FE	1,110,000	99.3100	1,102,341	1,110,000	1,110,000					3.375	3.370	AO	7,180		10/13/2021	10/22/2028
59284B-AD-0	MEXICHEM SAB DE CV		D		2.C FE	499,500	132.9870	492,052	370,000	495,679		(3,694)			6.750	4.260	MS	7,076	24,975	12/16/2020	09/19/2042
606822-BK-9	MITSUBISHI UFJ FINANCIAL GROUP INC		D		1.G FE	20,476,008	113.5920	21,582,480	19,000,000	20,348,014		(56,400)			3.751	3.210	JJ	322,690	712,690	09/10/2019	07/18/2039
606839-AB-4	MITSUI SUMITOMO INSURANCE CO LTD		D	1,2	1.G FE	11,000,000	114.0000	12,540,000	11,000,000	11,000,000					4.950	4.950	MS	173,938	544,500	02/27/2019	12/31/2049
60687Y-AT-6	MIZUHO FINANCIAL GROUP		D	2	1.G FE	10,000,000	111.7530	11,175,300	10,000,000	10,000,000					4.254	4.250	MS	129,983	425,400	09/05/2018	09/11/2029
614810-AB-5	MONTPELIER RE HOLDINGS LTD		D	1	1.G FE	11,645,495	102.8470	11,827,405	11,500,000	11,514,981		(18,307)			4.700	4.520	AO	114,106	540,500	06/11/2015	10/15/2022
632525-AW-1	NATIONAL AUSTRALIA BANK		D		2.A FE	48,000,000	94.0310	45,134,880	48,000,000	48,000,000					2.648	2.640	JJ	589,621	635,520	01/05/2021	01/14/2041
63859W-AE-9	NATIONWIDE BUILDING SOCIETY		D		2.B FE	4,985,300	107.4840	5,374,200	5,000,000	4,992,357		1,449			4.000	4.030	MS	59,444	200,000	09/07/2016	09/14/2026
63861V-AC-1	NATIONWIDE BLDG SOCIETY		D	2	2.A FE	7,500,000	104.7600	7,857,000	7,500,000	7,500,000					4.363	4.360	FA	136,344	327,225	07/25/2018	08/01/2024
65120F-AB-0	NEWCREST FINANCE PTY LTD		D		2.B FE	1,347,380	131.5030	1,315,030	1,000,000	1,344,274		(3,106)			5.750	3.360	MN	7,347	28,750	09/24/2021	11/15/2041
65120F-AE-4	NEWCREST FINANCE PTY LTD		D	1	2.B FE	23,514,621	113.7700	26,872,474	23,620,000	23,518,563		2,816			4.200	4.220	MN	132,272	992,040	05/08/2020	05/13/2050
654579-AA-9	NIPPON LIFE INSURANCE CO		D	1,2	1.G FE	6,000,000	102.6920	6,161,520	6,000,000	6,000,000					5.000	5.000	AO	60,833	300,000	10/11/2012	10/18/2042
654579-AD-3	NIPPON LIFE INSURANCE CO		D	1,2	1.G FE	10,000,000	107.7970	10,779,700	10,000,000	10,000,000					5.100	5.100	AO	106,250	510,000	10/09/2014	10/16/2044
654579-AE-1	NIPPON LIFE INSURANCE CO		D	1,2	1.G FE	10,000,000	109.0010	10,900,100	10,000,000	10,000,000					4.700	4.700	JJ	210,194	470,000	01/13/2016	01/20/2046
654579-AF-8	NIPPON LIFE INSURANCE		D	2	1.G FE	15,000,000	107.1500	16,072,500	15,000,000	15,000,000					4.000	4.000	MS	170,000	600,000	09/12/2017	09/19/2047
654579-AH-4	NIPPON LIFE INSURANCE CO		D	2,5	1.G FE	15,499,119	98.1540	15,213,870	15,500,000	15,499,137		18			2.750	2.750	JJ	189,444	213,125	01/21/2021	01/21/2051
654579-AK-7	NIPPON LIFE INSURANCE CO		D	2,5	1.G FE	300,000	98.9950	296,985	300,000	300,000					2.900	2.900	MS	2,538		09/09/2021	09/16/2051
65559C-AD-3	NORDEA BANK ABP		D	2,5	2.B FE	220,440	95.0500	209,110	220,000	220,437		(3)			3.719	3.700	MS	2,727		08/25/2021	12/31/2049
70213B-AC-5	PARTNERRE FINANCE B LLC		D		2.B FE	21,000,000	105.3360	22,120,560	21,000,000	21,000,000					4.500	4.500	AO	236,250	968,625	09/17/2020	10/01/2050
71654Q-CB-6	PEMEX 6 7/8 08/04/26		D		3.C FE	1,058,650	110.0840	1,409,075	1,280,000	1,103,952		28,173			6.875	10.720	FA	35,933	88,000	05/11/2020	08/04/2026
71654Q-CP-5	PEMEX 6 1/2 01/23/29		D		3.C FE	276,000	103.9200	415,680	400,000	290,935		9,236			6.500	12.400	JJ	11,411	26,000	04/28/2020	01/23/2029
716743-AR-0	PETRONAS CAPITAL LTD		D	1	1.G FE	403,450	124.1760	397,363	320,000	401,709		(1,740)			4.550	3.160	AO	2,831	14,560	01/11/2021	04/21/2050
74365P-AD-0	PRXNA 4.027 08/03/50		D	1	2.C FE	415,000	96.2800	399,562	415,000	415,000					4.027	4.020	FA	6,871	16,712	08/03/2020	08/03/2050
74728G-AE-0	QBE INSURANCE GROUP LTD		D		2.C FE	10,135,104	108.2500	10,898,610	10,068,000	10,115,518		(12,038)			5.875	5.710	MN	80,509	591,495	05/12/2020	12/31/2049
74737E-AA-2	QBE INSURANCE GROUP LTD		D	1,2	2.B FE	27,399,046	109.6250	29,160,250	26,600,000	26,965,064		117,934			7.500	6.670	MN	377,542	1,170,000	05/03/2021	11/24/2043
75102X-AA-4	RAIZBZ 5.3 01/20/27		D		2.C FE	830,144	108.8540	870,832	800,000	824,082		(4,142)			5.300	4.620	JJ	18,962	42,400	07/01/2020	01/20/2027
78009P-EH-0	ROYAL BANK OF SCOTLAND GROUP PLC		D	2	2.A FE	20,701,300	116.0790	24,086,393	20,750,000	20,712,272		3,679			5.076	5.100	JJ	450,566	1,053,270	10/09/2018	01/27/2030
80281L-AA-3	SANTANDER UK GROUP HOLDINGS PLC		D		2.A FE	17,950,320	109.1660	19,649,880	18,000,000	17,978,815		5,111			4.750	4.780	MS	251,750	855,000	09/08/2015	09/15/2025
804133-AB-2	SAUDI ELECTRICITY GLOBAL SUKUK CO		D		1.G FE	503,820	122.8770	497,652	405,000	500,565		(2,981)			5.060	3.480	AO	4,725	20,493	11/24/2020	04/08/2043
822582-AD-4	SHELL INTERNATIONAL FINANCE BV		D	1	1.D FE	6,631,780	145.8750	7,293,750	5,000,000	6,357,596		(54,384)			6.375	4.130	JD	14,167	318,750	06/24/2016	12/15/2038
822582-AN-2	SHELL INTERNATIONAL FINANCE BV		D	1,2	1.E FE	15,623,680	135.7550	15,611,825	11,500,000	15,279,813		(151,896)			5.500	3.120	MS	168,667	632,500	09/10/2019	03/25/2040
822582-BE-1	SHELL INTERNATIONAL FINANCE BV		D	1	1.D FE	27,125,225	116.8800	30,906,578	26,443,000	26,991,549		(30,782)			4.125	3.920	MN	151,496	1,090,774	05/23/2017	05/11/2035
822582-CH-3	SHELL INTERNATIONAL FINANCE BV		D	1	1.D FE	16,115,100	106.6770	16,001,550	15,000,000	16,082,702		(25,219)			3.250	2.870	AO	121,875	487,500	09/10/2020	04/06/2050

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
822582-CK-6	SHELL INTERNATIONAL FINANCE BV		D	2	1.D FE	1,975,680	100.2810	2,005,620	2,000,000	1,975,768		88			2.875	2.950	MN	5,590		11/22/2021	11/26/2041
82460E-AN-0	SHNHAN 4 04/23/29		D		2.A FE	2,015,718	110.4640	2,032,538	1,840,000	1,983,616		(17,464)			4.000	2.810	AO	13,902	73,600	02/19/2020	04/23/2029
83367T-BR-9	SOCIETE GENERALE SA		D		2.C FE	42,339,350	108.7270	46,208,975	42,500,000	42,428,232		16,379			4.750	4.790	MN	207,483	2,018,750	11/17/2015	11/24/2025
83368J-KF-6	SOCIETE GENERALE SA		D		2.C FE	11,638,261	107.6560	12,595,752	11,700,000	11,668,121		6,092			4.250	4.310	FA	182,325	497,250	11/04/2016	08/19/2026
853254-BK-5	STANDARD CHARTERED PLC		D	2	2.B FE	19,500,000	108.9420	21,243,690	19,500,000	19,500,000					4.866	4.860	MS	279,390	948,870	03/12/2018	03/15/2033
853254-BP-4	STANDARD CHARTERED PLC		D		1.G FE	25,000,000	111.8580	27,964,500	25,000,000	25,000,000					4.305	4.300	MN	119,583	1,076,250	05/16/2019	05/21/2030
853254-BS-8	STANDARD CHARTERED PLC		D	1	1.G FE	19,500,000	113.2580	22,085,310	19,500,000	19,500,000					4.644	4.640	AO	226,395	905,580	03/26/2020	04/01/2031
86562M-BG-4	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1.G FE	14,000,000	112.8280	15,795,920	14,000,000	14,000,000					4.310	4.310	AO	135,447	602,840	10/10/2018	10/16/2028
86562M-CF-5	SUMITOMO MITSUI FINANCIAL GROUP IN		D		1.G FE	4,500,000	92.9890	4,184,505	4,500,000	4,500,000					2.296	2.290	JJ	48,503	51,660	01/04/2021	01/12/2041
86564C-AB-6	SUMITOMO LIFE INSURANCE CO		D	2	1.G FE	31,950,000	107.3290	34,291,616	31,950,000	31,950,000					4.000	4.000	MS	379,850	1,238,000	09/07/2017	09/14/2077
86964W-AH-5	SUZANO 5 01/15/30		D	1	2.C FE	2,609,325	109.7920	2,678,925	2,440,000	2,587,066		(14,019)			5.000	4.080	JJ	56,256	108,500	04/14/2021	01/15/2030
86964W-AJ-1	SUZANO 3 3/4 01/15/31		D	1	2.C FE	530,928	101.7990	549,715	540,000	531,857		734			3.750	3.950	JJ	9,338	16,931	09/10/2020	01/15/2031
87089N-AA-8	SWISS RE FINANCE (LUXEMBOURG) SA		D		1.F FE	24,213,100	112.2500	26,940,000	24,000,000	24,191,399		(8,481)			5.000	4.860	AO	296,667	1,150,000	12/16/2021	04/02/2049
87938W-AU-7	TELEFONICA EMISIONES SAU		D		2.C FE	565,347	124.4520	560,034	450,000	564,005		(1,342)			5.213	3.660	MS	7,363	11,729	07/20/2021	03/08/2047
87938W-AV-5	TELEFONICA EMISIONES SAU		D		2.C FE	3,300,000	115.2530	3,803,349	3,300,000	3,300,000					4.665	4.660	MS	49,177	153,945	02/27/2018	03/06/2038
88032W-AV-8	TENCENT HOLDINGS LTD		D	1	1.E FE	554,290	94.5450	501,089	530,000	553,748		(520)			3.240	3.000	JD	1,336	17,172	12/11/2020	06/03/2050
88032W-BB-1	TENCNT 3.68 04/22/41		D	2	1.E FE	839,765	104.0020	873,617	840,000	839,770		6			3.680	3.680	AO	5,925	15,456	04/15/2021	04/22/2041
88032W-BD-7	TENCNT 3.94 04/22/61		D	2	1.E FE	17,154,130	106.0470	17,354,592	16,365,000	17,149,946		(4,184)			3.940	3.700	AO	123,583	322,391	09/09/2021	04/22/2061
88032X-AW-4	TENCNT 3.29 06/03/60		D	1	1.E FE	7,957,118	92.7170	7,454,447	8,040,000	7,958,298		1,180			3.290	3.330	JD	20,573	264,516	02/09/2021	06/03/2060
88323A-AD-4	TOPTB 5 3/8 11/20/48		D		2.C FE	16,360,728	109.5290	14,830,227	13,540,000	16,319,480		(41,248)			5.375	4.100	MN	82,885	593,400	09/23/2021	11/20/2048
88323A-AE-2	TOPTB 3 1/2 10/17/49		D		2.C FE	3,892,368	86.4740	3,631,908	4,200,000	3,897,226		4,858			3.500	3.920	AO	30,217	129,500	05/27/2021	10/17/2049
88323A-AH-5	TOPTB 3 3/4 06/18/50		D		2.C FE	3,578,522	88.4810	3,238,405	3,660,000	3,579,638		1,116			3.750	3.870	JD	4,956	114,750	06/18/2021	06/18/2050
89641U-AA-9	TRINITY ACQUISITION PLC		D	1	2.B FE	8,318,956	104.9740	8,870,303	8,450,000	8,424,063		15,006			4.625	4.820	FA	147,640	390,813	09/17/2013	08/15/2023
898339-AA-4	FUNOTR 4.869 01/15/30		D	1	2.B FE	735,501	105.7680	782,683	740,000	736,065		390			4.869	4.950	JJ	16,614	36,031	07/15/2020	01/15/2030
898339-AB-2	FIBRA UNO		D	1	2.B FE	480,908	116.9010	479,294	410,000	479,814		(1,093)			6.390	5.210	JJ	12,081	13,100	01/06/2021	01/15/2050
91912E-AA-3	VALEBZ 5 5/8 09/11/42		D		2.C FE	9,058,050	119.2720	8,372,894	7,020,000	9,006,171		(51,879)			5.625	3.650	MS	120,656	327,375	11/04/2021	09/11/2042
92857W-AQ-3	VODAFONE GROUP PLC		D		2.B FE	6,794,100	135.7900	6,789,500	5,000,000	6,745,339		(48,761)			6.150	3.220	FA	105,917	153,750	06/15/2021	02/27/2037
92857W-BM-1	VODAFONE GROUP PLC		D		2.B FE	39,198	130.5640	39,169	30,000	39,094		(104)			5.250	3.480	MN	136	788	06/29/2021	05/30/2048
92857W-BS-8	VODAFONE GROUP PLC		D	1,2	2.B FE	34,387,850	126.4250	44,248,750	35,000,000	34,411,899		9,852			4.875	4.980	JD	56,875	1,706,250	06/12/2019	06/19/2049
92857W-BT-6	VODAFONE GROUP PLC		D		2.B FE	466,834	131.9590	475,052	360,000	466,148		(686)			5.125	3.670	JD	615	9,225	06/21/2021	06/19/2059
92857W-BX-7	VODAFONE GROUP PLC		D	2,5	3.A FE	15,000,000	102.4100	15,361,500	15,000,000	15,000,000					5.125	5.120	JD	57,656	384,375	06/01/2021	06/04/2081
92858R-AA-8	VMED 02 UK FINANCING I PLC		D	2	3.C FE	731,250	98.1620	736,215	750,000	731,300		50			4.250	4.580	JJ	14,698		12/20/2021	01/31/2031
92858R-AB-6	VMED 02 UK FINANCING I PLC		D	2	3.C FE	9,067,500	101.4310	9,128,790	9,000,000	9,064,362		(3,138)			4.750	4.630	JJ	197,125		07/12/2021	07/15/2031
961214-DF-7	WESTPAC BANKING CORP		D	1,2	2.A FE	9,980,990	108.2220	10,822,200	10,000,000	9,984,340		1,231			4.322	4.340	MN	45,621	432,200	03/15/2019	11/23/2031
961214-EG-4	WESTPAC BANKING CORP		D		2.A FE	4,000,000	117.1440	4,685,760	4,000,000	4,000,000					4.421	4.420	JJ	77,122	176,840	07/16/2019	07/24/2039
961214-EQ-2	WESTPAC BANKING CORP		D		2.A FE	3,000,000	98.2990	2,948,970	3,000,000	3,000,000					2.963	2.960	MN	11,358	88,890	11/09/2020	11/16/2040
98422H-AC-0	XIAOMI 2 7/8 07/14/31		D	2	2.B FE	993,308	98.1600	981,600	1,000,000	993,577		269			2.875	2.950	JJ	13,337		07/08/2021	07/14/2031
A35155-AB-5	KLAB 7 04/03/49		D	1	3.A FE	881,600	115.2660	876,022	760,000	879,271		(1,822)			7.000	5.830	AO	13,004	53,200	09/04/2020	04/03/2049
A8372T-AC-2	SUZANO 7 03/16/47		D	1	2.C FE	36,551,484	126.8270	35,207,175	27,760,000	36,433,513		(114,288)			7.000	4.810	MS	566,767	1,278,900	10/21/2021	03/16/2047
BGH349-YF-6	BALFOUR BEATTY PLC 5.14 05MAR23		D		3.C	6,000,000	100.3950	6,023,712	6,000,000	6,000,000					5.140	5.140	MS	101,943	308,400	01/31/2013	03/02/2023
BGH5AM-FF-6	TELENET FINANCE LUX NOTE		D		3.C FE	1,730,500	103.0000	1,854,000	1,800,000	1,743,221		7,395			5.500	6.120	JJ	45,650	99,000	04/06/2020	03/01/2028
BGH67T-Q2-0	AUSTRALIA PACIFIC AIRPORTS CORP LT		D		2.A	5,000,000	99.0180	4,950,915	5,000,000	5,000,000					3.240	3.240	JD	12,150	172,000	07/31/2019	12/04/2034
BGH6QC-WH-6	KONINKLIJKE VOPAK NV		D		2.B	4,000,000	101.8980	4,075,912	4,000,000	4,000,000					3.270	3.270	JD	4,360	159,140	07/01/2020	12/19/2030
BGH6QC-WN-3	KONINKLIJKE VOPAK NV		D		2.B	1,000,000	101.3640	1,013,640	1,000,000	1,000,000					3.370	3.370	JD	1,123	41,002	07/01/2020	12/19/2032
BGH6QC-XB-8	VOPAK NV SUB NT SER B		D		2.C	12,000,000	101.9500	12,234,012	12,000,000	12,000,000					3.890	3.890	JD	15,560	464,207	07/01/2020	06/19/2026
BGH6SJ-PL-8	CTL - CAYMAN UNIVERSE HOLDINGS LLC		D		1.D PL	125,902,912	100.8090	128,100,497	127,072,103	125,939,096		49,768			3.800	3.850	MJSD	1,228,174	3,611,430	08/21/2020	09/30/2045
BGH73L-WY-2	SSP MIDCO 2 LIMITED FIRST OUT		B	2	2.B PL	23,285,688	99.0000	22,906,765	23,138,147	22,917,229		10,637		(379,096)	4.850	5.030	MAT	977,698	263,586	09/08/2021	02/17/2028
BGH745-L6-9	SSP MIDCO 2 LIMITED LAST OUT		B	2	2.B PL	6,342,469	99.0000	6,239,259	6,302,282	6,242,109		2,897		(103,257)	8.865	9.060	MAT	486,755		09/08/2021	02/17/2028
BGH75U-HK-7	QATAR AIRWAYS		D	2	1.D PL	144,983,866	98.0620	143,063,937	145,891,310	145,033,639		76,723			3.110	3.180	FMAN	599,755	2,150,975	04/09/2021	04/23/2031

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
BGH7DF-1F-9	SSP MIDCO 2LTD FIRST OUT PIK ASSET		B	2	2.B PL	486,492	99.0000	473,790	478,575	478,575				(7,917)	0.723	0.710	MJSD	879		09/08/2021	02/17/2028
BGH7DF-1N-2	SSP MIDCO 2 LTD LAST OUT PIK ASSET		B	2	2.B PL	329,863	99.0000	321,251	324,496	324,496				(5,368)	0.723	0.710	MJSD	596		09/08/2021	02/17/2028
B03973-52-7	GAZPRU 3 1/2 07/14/31		D		2.B FE	1,642,400	96.7860	1,587,290	1,640,000	1,642,331		(69)			3.500	3.480	JJ	26,627		08/13/2021	07/14/2031
G0066R-AC-8	ABQKQD 3 1/8 09/24/24		D		1.F FE	398,000	103.6500	414,600	400,000	398,729		438			3.125	3.240	MS	3,368	12,500	04/30/2020	09/24/2024
G01088-AJ-5	ADCBUH 4 1/2 03/06/23		D		1.G FE	1,986,875	103.4250	1,934,048	1,870,000	1,916,455		(38,381)			4.500	2.350	MS	26,881	84,150	02/20/2020	03/06/2023
G0457F-AC-1	ARCO 5 7/8 04/04/27		D	1	3.B FE	564,000	103.5430	621,258	600,000	571,186		4,400			5.875	6.980	AO	8,519	35,250	04/30/2020	04/04/2027
G2019U-AM-3	COMQAT 5 05/24/23		D		2.A FE	3,021,203	105.2750	2,947,694	2,800,000	2,896,787		(67,288)			5.000	2.460	MN	14,389	140,000	02/19/2020	05/24/2023
G2440J-AG-0	GGBRBZ 7 1/4 04/16/44		D	1	2.C FE	33,886,308	133.6460	32,556,166	24,360,000	33,734,788		(146,222)			7.250	4.460	AO	367,937	1,105,625	09/16/2021	04/16/2044
G24524-AY-9	COGARD 7 1/4 04/08/26		D	1	2.C FE	558,090	98.8890	534,001	540,000	552,662		(3,379)			7.250	6.440	AO	9,026	39,150	05/05/2020	04/08/2026
G24524-BA-0	COGARD 6.15 09/17/25		D	1	2.C FE	561,400	97.2640	544,677	560,000	561,054		(246)			6.150	6.090	MS	9,949	34,440	05/06/2020	09/17/2025
G24524-BF-9	COGARD 4.8 08/06/30		D	1	2.C FE	3,338,405	91.0970	2,842,226	3,120,000	3,319,157		(18,466)			4.800	3.910	FA	60,320	137,760	02/11/2021	08/06/2030
G24524-BK-8	COGARD 3 7/8 10/22/30		D	2	2.C FE	3,500,225	86.7500	3,070,950	3,540,000	3,502,298		2,073			3.875	4.010	AO	26,292	68,588	06/24/2021	10/22/2030
G2757#-AB-6	DATIX BIDCO LIMITED 1L TL		D	2	5.B GI	59,442	99.5270	59,716	60,000	59,657		72			5.361	5.590	JAJO	5,028		11/01/2018	04/28/2025
G28288-AD-3	DPWDU 3.7495 01/30/30		D	1	2.C FE	498,750	106.0100	530,050	500,000	498,958		108			3.749	3.770	JJ	7,864	18,748	02/18/2020	01/30/2030
G371E7-2B-2	FRESLN 4 1/4 10/02/50		D	1	2.B FE	22,880,115	104.9200	23,004,759	21,926,000	22,868,950		(10,807)			4.250	3.980	AO	230,375	541,153	10/14/2021	10/02/2050
G3R238-AA-1	ADGLXY 3 1/4 09/30/40		D		1.C FE	1,997,500	101.3120	2,026,240	2,000,000	1,997,613		113			3.250	3.250	MS	16,431	32,500	06/18/2021	09/30/2040
G463PS-AK-0	HRINTH 4.95 11/07/47		D		2.C FE	5,557,500	96.6250	6,280,625	6,500,000	5,557,500		(6,439)	1,548,735		4.950	4.350	MN	48,263	321,750	03/29/2021	11/07/2047
G5635P-AK-5	LNGFOR 3.95 09/16/29		D		2.C FE	1,139,700	103.6800	1,202,688	1,160,000	1,142,773		1,859			3.950	4.170	MS	13,364	45,820	05/06/2020	09/16/2029
G5S64M-AB-2	MAFUAE 4 3/4 05/07/24		D		2.B FE	1,944,000	106.8540	1,923,372	1,800,000	1,882,394		(33,513)			4.750	2.720	MN	12,825	85,500	02/19/2020	05/07/2024
G84640-AB-0	NLMKRU 4.7 05/30/26		D		2.B FE	1,999,270	107.7370	1,960,813	1,820,000	1,949,298		(27,032)			4.700	2.970	MN	7,366	85,540	02/18/2020	05/30/2026
G87602-AA-9	TENGIZ 4 08/15/26		D		2.C FE	483,750	105.7720	528,860	500,000	487,582		2,361			4.000	4.600	FA	14,371	13,185	05/11/2020	08/15/2026
G8762F-AB-6	TERMOC 7 7/8 01/30/29		D	1	3.C FE	897,850	100.2030	861,746	860,000	891,610		(3,507)			7.875	7.170	JJ	30,947	129,685	06/01/2020	01/30/2029
G9884T-AR-2	YUZHOU 7 3/8 01/13/26		D	1	4.C FE	212,652	29.0000	191,400	660,000	212,652		7,409	405,400		7.375	45.470	JJ	22,715	48,675	06/22/2020	01/13/2026
L7909C-AA-5	RAIZBZ 5.3 01/20/27		D		2.C FE	1,137,500	108.8540	1,088,540	1,000,000	1,127,937		(9,563)			5.300	2.580	JJ	23,703		08/03/2021	01/20/2027
L8800M-AJ-2	CHMFRU 3.15 09/16/24		D		2.B FE	574,988	102.3250	583,253	570,000	573,026		(1,058)			3.150	2.940	MS	5,237	17,955	02/10/2020	09/16/2024
L95806-AA-0	USIM 5 7/8 07/18/26		D	1	3.B FE	558,000	103.6080	642,370	620,000	571,776		8,503			5.875	7.940	JJ	16,492	36,425	05/05/2020	07/18/2026
M28505-AF-8	DPWDU 4.7 09/30/49		D	1	2.C FE	12,331,443	109.2660	12,124,155	11,096,000	12,311,039		(19,607)			4.700	4.020	MS	131,827	460,412	08/12/2021	09/30/2049
M5R07D-AG-5	ICLIT 6 3/8 05/31/38		D	1	2.C FE	1,115,000	129.0000	1,290,000	1,000,000	1,108,171		(4,222)			6.375	5.350	MN	5,490	63,750	04/30/2020	05/31/2038
M8237R-AA-2	ARAMCO 4 1/4 04/16/39		D		1.F FE	1,484,850	112.9840	1,491,389	1,320,000	1,473,099		(6,441)			4.250	3.360	AO	11,688	56,100	02/20/2020	04/16/2039
N1384F-AA-3	BHARTI 5 1/8 03/11/23		D		2.C FE	839,200	103.8580	830,864	800,000	817,780		(14,385)			5.125	3.210	MS	12,528	41,000	06/26/2020	03/11/2023
N15516-AE-2	BRASKM 5 7/8 01/31/50		D		2.C FE	9,992,048	115.3900	11,192,830	9,700,000	9,990,240		(2,046)			5.875	5.650	JJ	239,031	400,088	06/25/2021	01/31/2050
N30420-AA-6	EQPTRC 4 1/4 11/03/26		D		2.B FE	1,578,500	108.9600	1,786,944	1,640,000	1,592,503		8,498			4.250	4.930	MN	11,229	69,700	04/27/2020	11/03/2026
N57445-AA-1	MINCAP 4 5/8 08/10/30		D		2.C FE	612,300	103.0760	618,456	600,000	610,804		(1,014)			4.625	4.370	FA	10,869	27,750	06/22/2020	08/10/2030
N57445-AB-9	MINCAP 5 5/8 08/10/37		D		2.C FE	24,228,094	104.6510	23,504,615	22,460,000	24,170,306		(55,407)			5.625	4.910	FA	494,822	957,938	09/23/2021	08/10/2037
N7163R-AD-5	PRXNA 4.027 08/03/50		D	2	2.B FE	8,251,890	96.2800	8,231,940	8,550,000	8,254,572		2,682			4.027	4.230	FA	141,549	150,006	11/12/2021	08/03/2050
N7163R-AQ-6	PRXNA 3.832 02/08/51		D	2	2.C FE	21,874,185	93.5090	21,581,877	23,080,000	21,886,986		12,801			3.832	4.130	FA	351,314	472,102	10/21/2021	02/08/2051
P0156P-AC-3	ALFAA 6 7/8 03/25/44		D	1	3.A FE	24,538,583	129.8960	24,407,458	18,790,000	24,451,706		(83,780)			6.875	4.650	MS	344,483	816,406	10/21/2021	03/25/2044
P01703-AC-4	ALPEKA 4 1/4 09/18/29		D	1	2.C FE	1,477,845	106.5180	1,491,252	1,400,000	1,466,703		(7,042)			4.250	3.510	MS	17,024	51,000	03/24/2021	09/18/2029
P12651-AB-4	BANCOG 4 1/8 08/07/27		D	1	2.B FE	2,012,925	107.2750	2,006,043	1,870,000	1,978,834		(18,514)			4.125	2.940	FA	30,855	77,138	02/18/2020	08/07/2027
P13435-AC-9	BINTPE 3 1/4 10/04/26		D	2	2.B FE	1,431,500	102.2310	1,431,234	1,400,000	1,429,791		(1,709)			3.250	2.760	AO	10,996	22,750	09/13/2021	10/04/2026
P1905C-AJ-9	BRFSBZ 5 3/4 09/21/50 REGS CORP		D	2	3.B FE	2,256,500	99.6410	2,192,102	2,200,000	2,255,889		(611)			5.750	5.560	MS	35,139	97,750	05/14/2021	09/21/2050
P2195V-AP-0	CELARA 4 1/4 04/30/29		D	1	2.C FE	1,981,400	106.6550	2,037,111	1,910,000	1,968,428		(7,076)			4.250	3.750	AO	13,755	81,175	02/18/2020	04/30/2029
P2195V-AQ-8	CELARA 5 1/2 04/30/49		D	1	2.C FE	11,653,445	116.1460	11,150,016	9,600,000	11,630,412		(22,985)			5.500	4.190	AO	89,467	380,050	09/30/2021	04/30/2049
P2195V-AS-4	CELARA 5.15 01/29/50		D	1	2.C FE	24,112,972	114.0180	23,989,387	21,040,000	24,074,958		(37,018)			5.150	4.250	JJ	457,503	604,868	09/09/2021	01/29/2050
P2205J-AL-4	CENSUD 6 5/8 02/12/45		D	1	2.C FE	26,199,765	129.0400	26,406,746	20,464,000	26,123,274		(74,756)			6.625	4.630	FA	523,466	695,095	09/21/2021	02/12/2045
P2205J-AQ-3	CENSUD 4 3/8 07/17/27		D	1	2.C FE	2,456,940	107.2260	2,573,424	2,400,000	2,454,155		(2,871)			4.375	3.870	JJ	47,833	78,750	09/28/2021	07/17/2027
P29853-AA-9	COMENG 6 3/8 04/24/35		D	1	2.C FE	2,566,592	114.0210	2,566,590	2,250,980	2,549,129		(23,601)			6.375	4.970	AO	26,707	176,575	12/09/2020	04/24/2035
P3100S-AC-8	MABEMX 5.6 10/23/28		D	1	2.B FE	2,062,001	114.0840	2,281,680	2,000,000	2,046,395		(7,439)			5.600	5.080	AO	21,156	112,000	05/29/2020	10/23/2028
P3691N-BF-6	LIVEPL 3 7/8 10/06/26		D		2.B FE	2,565,900	106.8300	2,692,116	2,520,000	2,552,053		(6,704)			3.875	3.540	AO	23,056	97,650	05/06/2020	10/06/2026
P3697U-AE-8	ANDINA 3.95 01/21/50		D	2	2.B FE	5,085,500	103.7060	4,977,888	4,800,000	5,082,446		(3,054)			3.950	3.610	JJ	84,267	94,800	06/23/2021	01/21/2050
P40070-AB-3	FENIPE 4.317 09/20/27		D	1	2.C FE	1,637,493	102.3990	1,642,600	1,604,118	1,630,649		(5,453)			4.317	3.990	MS	45,635	130,537	10/02/2020	09/20/2027
P47773-AN-9	GLOPAR 4.843 06/08/25		D	1	3.A FE	1,118,500	102.4480	1,229,376	1,200,000	1,141,637		14,733			4.843	6.440	JD	3,713	58,116	05/21/2020	06/08/2025
P55409-AA-7	PENOMX 4.15 09/12/29		D	1	2.B FE	2,135,680	108.0300	2,160,600	2,000,000	2,111,741		(13,029)			4.150	3.290	MS	25,131	83,000	02/18/2020	09/12/2029
P55409-AB-5	PENOMX 5.65 09/12/49		D	1	2.B FE	14,202,570	123.4080	14,377,032	11,650,000	14,168,231		(31,964)			5.650	4.290	MS	199,296	432,790	09/16/2021	09/12/2049
P55409-AC-3	PENOMX 4 3/4 08/06/50		D	1	2.B FE	22,022,267	109.5430	21,700,468	19,810,000	21,993,238		(28,610)			4.750	4.090	FA	379,004	503,738	10/07/2021	08/06/2050

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
P56145-AB-4	IENOVA 4 7/8 01/14/48		D		2.C FE	6,552,550	101.1870	6,192,644	6,120,000	6,544,830		(7,658)			4.875	4.420	JJ	138,401	168,675	02/05/2021	01/14/2048
P56145-AC-2	IENOVA 4 3/4 01/15/51		D	1	2.C FE	22,059,355	99.2770	21,106,290	21,260,000	22,050,810		(8,534)			4.750	4.510	JJ	465,653	580,292	11/04/2021	01/15/2051
P57908-AE-8	ORBIA 6 3/4 09/19/42		D		2.C FE	1,310,000	132.9870	1,329,870	1,000,000	1,305,480		(4,520)			6.750	4.470	MS	19,125	33,750	06/23/2021	09/19/2042
P57908-AF-5	ORBIA 5 7/8 09/17/44		D		2.C FE	9,456,270	123.6250	9,650,168	7,806,000	9,430,566		(23,360)			5.875	4.410	MS	132,485	267,665	10/21/2021	09/17/2044
P57908-AH-1	ORBIA 5 1/2 01/15/48		D	1	2.C FE	19,302,565	116.9680	19,100,874	16,330,000	19,258,133		(43,830)			5.500	4.340	JJ	414,147	496,375	09/09/2021	01/15/2048
P58072-AL-6	CMPCCI 4 3/8 04/04/27		D		2.C FE	1,216,300	110.3500	1,235,920	1,120,000	1,193,123		(12,651)			4.375	3.020	AO	11,842	49,000	02/20/2020	04/04/2027
P6777M-AB-8	SCCOMX 4 1/2 01/26/50		D	2	2.A FE	19,288,602	109.4120	18,961,100	17,330,000	19,268,952		(19,650)			4.500	3.840	JJ	335,769	241,200	10/29/2021	01/26/2050
P7922T-AA-7	PROMIG 3 3/4 10/16/29		D	1	2.C FE	1,278,800	98.2970	1,258,202	1,280,000	1,278,282		118			3.750	3.760	AO	10,000	48,000	10/01/2020	10/16/2029
P82290-AR-1	BFALA 3 3/4 10/30/27		D	1	2.B FE	628,500	104.2680	625,608	600,000	621,976		(3,560)			3.750	3.030	AO	3,813	22,500	02/19/2020	10/30/2027
P8718A-AM-8	SOM 4 1/4 01/22/50		D	1	2.A FE	22,081,209	108.2920	21,680,058	20,020,000	22,053,262		(26,761)			4.250	3.660	JJ	375,792	393,338	10/29/2021	01/22/2050
P9401C-AA-0	FUNOTR 4.869 01/15/30		D	1	2.B FE	1,020,000	105.7680	1,269,216	1,200,000	1,043,147		14,104			4.869	7.020	JJ	26,942	58,428	04/28/2020	01/15/2030
P9401C-AB-8	FUNOTR 6.39 01/15/50		D	1	2.B FE	23,323,988	116.9010	23,578,932	20,170,000	23,291,616		(33,065)			6.390	5.300	JJ	594,309	642,195	09/09/2021	01/15/2050
P9406G-AB-4	FUNOTR 6.95 01/30/44		D	1	2.B FE	14,228,785	122.3900	14,466,498	11,820,000	14,200,317		(28,326)			6.950	5.350	JJ	344,569	369,740	10/21/2021	01/30/2044
P98088-AA-8	VOTORA 7 1/4 04/05/41		D		2.C FE	29,998,556	130.6470	28,845,551	22,079,000	29,853,840		(142,702)			7.250	4.490	AO	382,396	968,890	10/12/2021	04/05/2041
P98118-AA-3	NEXA 5 3/8 05/04/27		D	1	3.A FE	1,108,500	106.2260	1,274,712	1,200,000	1,126,486		11,094			5.375	6.760	MN	10,213	64,500	05/05/2020	05/04/2027
V04008-AA-2	AZUPOE 5.65 12/24/24		D	1	3.B FE	542,300	105.1600	609,928	580,000	554,455		7,416			5.650	7.320	JD	637	32,770	04/28/2020	12/24/2024
V3855L-AA-7	GRNKEN 6 1/4 02/21/23		D	1	3.A FE	1,011,200	102.2040	1,103,803	1,080,000	1,050,030		23,938			6.250	8.850	FA	24,375	67,500	05/19/2020	02/21/2023
V6143X-AB-4	MTNSJ 6 1/2 10/13/26		D		3.C FE	1,698,500	112.0270	1,926,864	1,720,000	1,703,245		2,798			6.500	6.730	AO	24,223	111,800	05/20/2020	10/13/2026
Y00130-RW-9	ADSEZ 3 3/8 07/24/24		D		2.C FE	1,083,000	102.8700	1,234,440	1,200,000	1,125,252		26,211			3.375	6.030	JJ	17,663	40,500	05/07/2020	07/24/2024
Y39694-AA-5	INDYIJ 5 7/8 11/09/24		D	1	3.C FE	343,000	101.1070	404,428	400,000	361,080		11,299			5.875	9.870	MN	3,394	23,500	05/06/2020	11/09/2024
Y51478-AA-6	LLPLCA 6 7/8 02/04/39		D		2.C FE	2,512,934	114.0650	2,511,001	2,201,377	2,496,171		(10,123)			6.875	5.630	FA	61,799	242,575	06/26/2020	02/04/2039
Y64606-AP-4	ONGCIN 3 3/8 12/05/29		D		2.C FE	995,543	102.5500	1,004,988	980,000	992,965		(1,417)			3.375	3.180	JD	2,389	33,075	02/17/2020	12/05/2029
Y6S28S-AE-6	ONGCIN 4 5/8 07/15/24		D		2.C FE	519,950	106.8310	515,994	483,000	504,779		(8,169)			4.625	2.770	JJ	10,301	22,339	02/12/2020	07/15/2024
Y7082R-HK-8	POWFIN 5 1/4 08/10/28		D		2.C FE	2,014,312	112.3460	2,044,697	1,820,000	1,976,473		(20,496)			5.250	3.760	FA	37,424	95,550	02/13/2020	08/10/2028
Y7278T-AF-6	RPVIN 6.45 09/27/22		D	1	3.C FE	596,000	101.4930	608,958	600,000	596,143		1,146			6.450	6.580	MS	11,718	38,700	04/28/2020	09/27/2022
Y7S650-LE-7	RECLIN 4 5/8 03/22/28		D		2.C FE	990,915	108.3440	1,007,599	930,000	978,347		(6,795)			4.625	3.680	MS	11,828	43,013	02/11/2020	03/22/2028
Y93541-AJ-2	VNKRLE 3 1/2 11/12/29		D		2.B FE	2,324,223	102.6790	2,351,355	2,290,000	2,318,537		(3,129)			3.500	3.310	MN	10,909	80,150	02/18/2020	11/12/2029
ZR4199-17-3	ICBCAS 2 7/8 09/12/29		D	1	2.A FE	1,974,837	102.2180	2,003,473	1,960,000	1,972,263		(1,410)			2.875	2.780	MS	17,062	56,350	02/19/2020	09/12/2029
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						11,805,781,041	XXX	12,819,475,342	11,758,189,908	11,808,785,318	(7,500)	(1,294,603)	2,039,135	(495,638)	XXX	XXX	XXX	130,902,598	464,685,688	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
02660T-EK-5	AHM 2005-2 1A1				1.A FM	2,492,609	92.5820	2,785,278	3,008,444	2,551,964		81,326			0.701	4.510	MON	411	21,366	05/30/2013	09/25/2045
02660T-GS-6	AHM 2005-4 3A1				1.B FM	374,295	84.8510	399,274	470,559	383,986		21,533			0.701	6.470	MON	64	3,339	05/01/2017	11/25/2045
12559Q-AD-4	CITM 2007-1 2A3				1.A FM	624,818	100.3970	731,281	728,389	655,677		116,693			1.551	16.070	MON	220	11,433	06/21/2013	10/25/2037
12646U-AA-6	CSMC 2013-IVR1 A1			5	1.A FM	674,321	100.0190	715,608	715,472	666,165		22,158			2.500	7.840	MON	1,491	174,167	08/04/2014	03/25/2043
12646W-AG-9	CSMC 2013-IVR2 A1			5	1.A FM	247,876	99.9710	267,489	267,567	248,761		12,084			2.500	6.870	MON	557	6,683	08/04/2014	04/25/2043
12646W-AH-7	CSMC 2013-IVR2 A2			5	1.A FM	953,293	100.8060	1,017,243	1,009,109	953,658		36,763			3.000	6.370	MON	2,523	30,243	04/17/2014	04/25/2043
126673-QR-6	CWHEL 2004-S 1A				1.A FM	1,109,099	99.1470	1,355,703	1,367,366	1,257,082		56,602			0.349	6.250	MON	1,332	4,767	11/15/2011	02/15/2030
126685-AF-3	CWHEL 2005-D 2A				1.A FM	192,654	97.1300	232,453	239,322	233,814		1,593			0.299	1.050	MON	34	713	04/23/2010	11/15/2035
161546-HU-3	CFAB 2004-1 1A7			5	1.A FM	383,366	102.5830	422,869	412,222	394,560		6,548			3.985	7.330	MON	1,369	20,549	03/30/2011	11/25/2033
251513-BB-2	DBALT 2006-AB4 A5			5	1.A FM	576,072	101.1430	617,296	610,320	576,072					6.160	7.710	MON	3,133	32,597	09/13/2006	08/01/2046
3136A7-TU-6	FNR 2012-80 NZ				1.A	7,470,152	102.6550	7,684,270	7,485,566	7,469,061		66			3.500	3.510	MON	60,157	217,182	06/15/2012	05/25/2042
3136AW-AK-3	FNR 2017-25 BL				1.A	1,385,656	106.8020	1,484,552	1,390,000	1,385,833		113			3.000	3.010	MON	5,998	37,710	11/13/2019	04/25/2047
3136B7-M5-7	FNR 2019-77 JZ				1.A	1,058,600	109.0590	1,178,785	1,080,869	1,064,824		5,675			3.000	3.510	MON	2,558	34,515	12/12/2019	01/25/2050
3137G1-BK-2	FWLS 2017-SC01 1A				1.A	1,400,469	96.3000	1,396,888	1,450,558	1,402,051		30,689			3.000	4.300	MON	3,626	43,517	03/09/2017	12/25/2046
3137H4-VA-5	FHR 5180 CZ				1.A	985,156	98.6100	986,101	1,000,000	985,156					2.500	2.600	MON	2,083		12/28/2021	11/25/2050
3137H5-DN-4	FHR 5180 KZ				1.A	1,970,938	98.7400	1,974,790	2,000,000	1,970,938					2.500	2.590	MON	4,167		12/28/2021	01/25/2052
35563P-AQ-2	SCRT 2017-1 HB				1.A	24,316,078	90.1410	23,754,632	26,352,750	24,592,810		147,233			3.000	3.920	MON	65,882	790,583	10/11/2017	01/25/2056
35563P-BD-0	SCRT 2017-2 MB				1.A	26,259,845	90.9000	25,452,000	28,000,000	26,486,462		112,473			3.000	3.690	MON	70,000	840,000	08/03/2017	08/25/2056
35563P-BG-3	SCRT 2017-2 HB				1.A	38,042,167	89.9020	37,147,506	41,320,000	38,470,168		223,580			3.000	3.930	MON	103,300	1,239,600	10/11/2017	08/25/2056
35563P-BS-7	SCRT 2017-3 MT				1.A	27,513,012	96.6540	26,783,426	27,710,624	27,517,004		41,716			3.000	3.140	MON	70,679	828,681	10/04/2017	07/25/2056
35563P-BU-2	SCRT 2017-3 MB				1.A	23,280,254	90.3010	22,446,543	24,857,469	23,436,638		120,990			3.000	3.860	MON	209,087	603,849	10/04/2017	07/25/2056
35563P-BX-6	SCRT 2017-3 HT				1.A	3,558,964	96.6450	3,450,405	3,570,185	3,558,859		1,449			3.250	3.270	MON	9,669	136,363	10/04/2017	07/01/2056
35563P-BZ-1	SCRT 2017-3 HB				1.A	8,568,205	92.0470	8,294,085	9,010,707	8,605,178		22,563			3.250	3.850	MON	24,375	301,332	10/04/2017	07/01/2056
35563P-DD-8	SCRT 2017-4 HT				1.A	24,226,013	96.4930	23,434,907	24,286,640	24,225,053		13,228			3.250	3.260	MON	147,042	719,809	12/07/2017	06/01/2057
36249B-AD-2	GSAA 2007-7 A4				1.A FM	1,236,544	99.7060	1,420,485	1,424,674	1,357,631		175,177			0.641	6.980	MON	178	9,256	05/22/2013	07/25/2037
38174T-AE-6	GOCAP 2016-33A AR2			2,5	1.G FE	130,000,000	100.0000	129,999,480	130,000,000	130,000,000					2.040	2.070	FMAN	272,600	1,104,237	06/18/2021	08/25/2033
45669W-AC-0	INDX 2007-FLX5 2A1				1.A FM	6,435,917	94.9630	7,138,737	7,517,387	6,651,979		189,764			0.281	2.860	MON	2,821	21,463	05/30/2013	08/25/2037

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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR		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
525221-EM-5	LXS 2005-7N 1A1A				1.A FM	868,531	99.0160	961,772	971,330	891,114		16,276			0.641	3.280	MON	121	6,309	05/30/2013	12/25/2035
550786-AS-6	LVII 2009-3 B4B			5	1.A FM	3,692,543	100.0210	6,112,491	6,111,177	5,396,202		242,219			4.588	13.290	MON	59,305	292,263	10/21/2009	10/27/2037
550786-AT-4	LVII 2009-3 B4C			5	1.B FM	1,904,840	80.5150	5,157,682	6,405,881	3,772,205		155,254			4.588	13.470	MON	50,798	306,357	10/21/2009	10/27/2037
550786-AU-1	LVII 2009-3 B4D			5	1.B FM	927,089	28.8610	1,872,922	6,489,500	1,218,079		100,290			4.588	23.320	MON	10,654	116,347	10/21/2009	10/27/2037
64829G-AJ-8	NRZT 2016-2A B1			5	1.C FE	763,251	105.8300	771,951	729,426	748,260		(6,757)			4.500	3.480	MON	2,735	32,824	05/25/2016	11/25/2035
70069F-HV-2	PPSI 2005-WHQ2 M2				1.A FM	115,716	100.1170	131,930	131,776	126,059		14,230			0.791	29.570	MON	20	1,056	05/10/2013	05/25/2035
81744Y-AA-4	SMET 13-4			5	1.A FM	435,060	100.0200	486,453	486,355	440,712		28,194			2.325	9.550	MON	188	11,305	04/16/2014	04/25/2043
86358E-RB-4	SAIL 2005-2 M2				1.A FM	160,107	99.9470	191,285	191,386	186,924		20,588			0.836	4.580	MON	31	1,620	04/04/2013	03/25/2035
86359B-RC-7	SASCO SERIES 2004-9XS CLASS 1A5			5	1.A FM	2,815,672	102.3630	2,853,670	2,787,794	2,788,008		214			6.120	5.370	MON	20,282	152,379	04/01/2004	05/25/2034
86359D-EN-3	SASC SERIES 2005-9XS CLASS 1A3B			5	1.A FM	16,369	131.7340	21,564	16,369	16,369					5.880		MON	80	2,595	05/12/2005	06/25/2035
86359U-AE-9	SASC 2006-OPT1 A5				1.A FM	519,923	99.8470	624,984	625,942	583,523		57,297			0.361	11.830	MON	44	2,294	08/07/2013	04/25/2036
94980G-BB-6	WFHET SERIES 2004-2W CLASS AI8I				1.A FM	5,322,178	102.0250	6,211,134	6,087,855	5,893,278		37,178			5.000	5.810	MON	25,366	295,622	08/27/2004	09/25/2034
3399999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						352,877,652	XXX	357,969,924	378,320,990	359,162,117		2,104,999			XXX	XXX	XXX	1,234,980	8,454,925	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05972F-AE-9	BANC 2018-CR3 B				1.A FE	1,142	100.0000	1,142	1,142	1,142					1.640	1.760	MON		471	03/13/2018	01/15/2033
06054A-BD-0	BACM 2015-UBS7 C			5	1.D FM	1,202,249	99.5250	1,244,063	1,250,000	1,222,644		5,911			4.358	5.130	MON	4,540	55,258	09/14/2015	09/15/2048
06054M-AJ-2	BACM 2016-UB10 B				1.A FM	6,179,573	104.6110	6,276,660	6,000,000	6,100,834		(23,388)			3.790	3.390	MON	18,950	227,400	05/20/2016	06/15/2049
065404-BC-8	BANK 2018-BN10 AS				1.A FM	9,269,046	108.9150	9,802,350	9,000,000	9,176,144		(26,407)			3.898	3.590	MON	15,592	350,820	01/26/2018	02/15/2061
08162P-AZ-4	BMARK 2018-B1 AM				1.A FM	5,355,828	108.6560	5,650,112	5,200,000	5,296,620		(15,900)			3.878	3.550	MON	16,805	201,656	01/19/2018	01/01/2051
12328M-AN-1	BLX 2005-AA A				1.E FE	96,268	95.8230	135,657	141,571	89,376		11,263			0.391	13.800	MON	11	562	06/17/2010	09/25/2038
12515A-BH-2	CD 2016-CD2 B				1.A FM	13,387,117	103.7760	13,490,880	13,000,000	13,233,786		(46,682)			3.879	3.500	MON	42,023	504,270	11/15/2017	11/10/2049
12515G-AG-2	CD 2017-CD3 B			2	1.D FM	10,299,412	105.1650	10,516,500	10,000,000	10,183,611		(35,298)			3.984	3.610	MON	33,200	398,400	01/27/2017	02/10/2050
12531W-BG-6	CFCRE 2016-C3 B			5	1.A FM	8,564,364	106.2580	8,835,353	8,315,000	8,450,624		(33,814)			4.700	4.290	MON	32,567	390,805	01/22/2016	01/10/2048
12594P-AZ-4	CSMC 2016-NXSR AS				1.A FM	6,604,334	108.1740	6,936,117	6,412,000	6,526,788		(23,629)			4.049	3.670	MON	21,636	259,628	12/14/2016	12/15/2049
12594P-BA-8	CSMC 2016-NXSR B				1.A FM	26,689,179	96.5830	25,026,587	25,912,000	26,377,883		(95,718)			4.250	3.870	MON	91,785	1,101,416	12/14/2016	12/15/2049
12595J-AU-8	CSAIL 2017-CX10 B				1.A FM	9,269,964	104.1020	9,369,180	9,000,000	9,160,512		(26,978)			3.891	3.580	MON	29,187	350,244	11/17/2017	11/15/2027
12595V-AG-2	COMM 2018-COR3 B				1.D FM	2,059,998	109.7090	2,194,180	2,000,000	2,043,395		(4,485)			4.512	4.330	MON	7,521	91,525	05/04/2018	05/01/2051
12625C-AC-7	COMM 2013-WWP A2				1.A FM	976,004	102.5150	1,025,150	1,000,000	994,381		4,804			3.424	4.010	MON	2,854	34,244	02/24/2014	03/10/2031
126281-BF-0	CSAIL 2015-C1 C			5	2.B FM	4,170,781	94.9430	3,797,720	4,000,000	4,084,838		(23,736)			4.261	3.680	MON	14,204	172,873	04/15/2015	04/15/2050
12636M-AJ-7	CSAIL 2016-C6 AS				1.A FM	4,502,461	104.5600	4,705,200	4,500,000	4,498,819		(1,238)			3.346	3.370	MON	12,549	150,588	11/28/2016	01/15/2049
12652D-AN-7	CSAIL 2017-CX10 STNA				1.A FM	7,209,944	101.8130	7,126,910	7,000,000	7,124,829		(20,979)			3.944	3.630	MON	23,010	276,115	11/17/2017	11/15/2027
130331-AA-9	CAHFA 2018-K PT				1.B FE	1,934,586	111.9540	2,165,846	1,934,586	1,934,586					3.750	3.760	MON	12,293	67,444	11/20/2018	12/01/2033
17325D-AF-0	CGCMT 2016-P5 AS				1.A FM	4,444,629	105.2900	4,738,050	4,500,000	4,470,195		11,591			3.396	3.620	MON	12,735	147,160	12/02/2016	10/10/2049
19648W-AA-5	COSHSG 3.65 7/1/2036			2	1.B FE	1,989,465	114.7870	2,283,647	1,989,465	1,989,465					3.650	3.690	MON	6,253	73,624	12/21/2018	07/01/2036
30261Q-AJ-2	FREMF 2013-K26 B			5	1.A FM	4,320,094	102.1960	4,445,526	4,350,000	4,330,918		6,687			3.596	4.010	MON	13,039	158,707	07/11/2014	12/25/2045
30262S-AR-9	FREMF 2015-K42 B			5	1.A FM	3,084,159	105.7020	3,171,060	3,000,000	3,022,483		(9,416)			3.849	3.680	MON	9,623	117,141	01/16/2015	12/25/2024
30285F-AE-9	FREMF 2014-K40 B			5	1.A FM	3,094,219	106.4660	3,193,980	3,000,000	3,059,307		(23,235)			4.072	3.390	MON	10,182	123,866	11/16/2016	11/25/2047
30286X-AN-9	FREMF 2015-K43 B			5	1.A FM	16,444,863	105.7020	17,335,128	16,400,000	16,411,778		(24,719)			3.731	3.700	MON	51,001	620,787	11/15/2016	02/25/2048
30291H-AE-7	FREMF 2013-K28 B			5	1.A FM	5,702,813	102.5920	6,155,520	6,000,000	5,874,357		115,686			3.488	5.800	MON	17,444	212,359	04/16/2014	06/25/2046
30291J-AJ-2	FREMF 2013-K29 B			5	1.A FM	1,874,688	102.9890	2,059,780	2,000,000	1,945,249		51,860			3.474	6.570	MON	5,790	70,510	03/21/2014	05/25/2046
30291N-AE-4	FREMF 2013-K32 B			5	1.A FM	2,998,035	103.3490	3,160,412	3,058,000	3,026,538		18,361			3.531	4.320	MON	8,998	109,567	08/07/2014	10/25/2046
30291R-AA-3	FREMF 2013-K34 B			5	1.A FM	6,269,880	103.6240	6,631,936	6,400,000	6,329,987		38,124			3.728	4.540	MON	19,883	242,083	06/19/2014	09/25/2046
30291V-AE-6	FREMF 2013-K35 B			5	1.A FM	8,856,875	104.4040	9,396,360	9,000,000	8,919,600		39,550			3.933	4.590	MON	28,519	359,128	05/06/2014	12/26/2046
30292C-AJ-6	FREMF 2014-K38 B			5	1.A FM	6,789,176	105.7110	6,818,360	6,450,000	6,649,343		(90,637)			4.221	2.890	MON	22,689	276,432	01/18/2017	06/25/2047
30292G-AN-8	FREMF 2014-K39 B			5	1.A FM	9,003,318	106.0360	9,407,514	8,872,000	8,940,149		(40,093)			4.154	3.790	MON	30,719	373,297	11/16/2016	08/25/2047
30292Q-AA-4	FREMF 2015-K718 B			5	1.A FM	9,885,625	99.9710	9,997,100	10,000,000	9,976,331		19,656			3.507	3.770	MON	29,227	357,679	07/20/2016	02/25/2022
30292R-AJ-3	FREMF 2015-K46 B			5	1.A FM	15,415,699	105.3920	17,020,808	16,150,000	15,635,800		130,402			3.694	4.900	MON	51,000	605,103	12/22/2016	04/25/2048
30768W-AA-6	FARM 2021-1 A			2,4,5	1.A	4,915,440	99.7690	4,906,066	4,917,445	4,915,456		(68)			2.180	2.180	MON	9,053	17,867	09/29/2021	01/25/2051
45203L-CX-9	ILSMFH 3.07 06/01/36				1.A FE	1,948,720	107.9770	2,104,159	1,948,710	1,948,720					3.070	3.100	MON	5,844	60,657	05/06/2019	06/26/2036
46590R-AJ-8	JPMCC 2016-JP3 AS			2	1.A FM	3,204,170	104.0780	3,382,535	3,250,000	3,220,349		4,874			3.144	3.370	MON	8,515	102,180	01/06/2017	08/15/2049
46644A-BL-5	JPMBB 2015-C27 B				1.A FM	8,238,776	102.9340	8,234,720	8,000,000	8,103,668		(39,682)			3.898	3.400	MON	25,987	311,848	02/05/2015	02/15/2048
46647T-AY-4	JPMCC 2017-JP5 B			2	1.A FM	9,784,981	106.8700	10,152,650	9,500,000	9,674,679		(34,100)			4.077	3.700	MON	32,279	387,353	03/07/2017	03/15/2050
496444-AA-8	KINMFH 3.65 1/1/2037			2	1.B FE	3,000,000	112.8750	3,386,250	3,000,000	3,000,000					3.650	3.700	MON	9,439	111,021	12/21/2018	01/01/2037

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
50184B-AC-2	LCCM 2013-GCP A2				1.A FM	9,211,393	109.1520	9,823,680	9,000,000	9,115,553		(19,382)			3.985	3.780	MON	29,888	358,659	03/08/2013	02/15/2036
50184B-AJ-7	LCCM 2013-GCP B				1.A FM	307,497	107.4410	322,323	300,000	303,859		(649)			4.336	4.140	MON	1,084	13,008	03/08/2013	02/15/2036
50184B-AL-2	LCCM 2013-GCP C				1.A FM	689,061	103.6370	725,459	700,000	693,143		692			4.407	4.650	MON	2,571	30,849	05/30/2014	02/15/2036
57586N-3F-6	MASHSG 3.875 01/01/39				1.B FE	5,000,000	115.8840	5,794,200	5,000,000	5,000,000					3.875	3.940	MON	19,375	180,295	12/07/2018	01/26/2039
61690A-AH-7	MSBAM 2015-C27 B				1.A FM	1,550,039	105.5610	1,583,415	1,500,000	1,526,200		(6,466)			4.503	4.130	MON	5,629	68,573	03/28/2018	12/15/2047
61762M-BW-0	MSBAM 2013-C10 A4			5	1.A FM	12,229,741	102.9210	12,350,520	12,000,000	12,059,179		(51,190)			4.074	3.800	MON	40,747	496,366	06/24/2013	07/15/2046
61763X-BF-2	MSBAM 2014-C18 300A				1.A FM	8,997,539	103.1750	9,285,750	9,000,000	8,998,534		863			3.749	3.810	MON	29,055	342,096	09/17/2014	08/15/2031
61764P-BA-9	MSBAM 2014-C19 LNC1				1.A FM	12,691,666	104.5190	13,197,667	12,627,051	12,649,715		(14,225)			3.989	3.930	MON	41,974	503,693	12/13/2016	12/15/2046
682906-BM-3	ONTMFH 3.39 04/01/36				1.B FE	1,000,000	114.8640	1,148,640	1,000,000	1,000,000					3.390	3.420	MON	2,919	37,196	03/07/2019	04/01/2036
83712E-GZ-1	SCSMFH 3.5 3/1/2038				1.B FE	899,000	113.8870	1,023,844	899,000	899,000					3.500	3.540	MON	2,709	31,671	03/08/2019	03/01/2038
91831U-AD-9	VNDO 2016-350P B			5	1.A FM	4,039,168	105.9520	4,177,687	3,943,000	4,001,406		(8,097)			3.902	3.740	MON	12,823	156,018	12/14/2016	01/10/2035
95000A-AZ-0	WFCM 2015-P2 B				1.A FM	5,664,945	105.4930	5,802,115	5,500,000	5,587,669		(22,812)			4.255	3.830	MON	19,502	234,025	12/08/2015	12/15/2048
95001F-AZ-8	WFCM 2017-RC1 AS			2	1.A FM	1,155,812	107.5100	1,205,187	1,121,000	1,142,755		(4,226)			3.844	3.440	MON	3,591	43,091	06/29/2017	01/15/2060
95001G-AK-9	WFCM 2017-C42 AS				1.A FM	4,892,448	107.4920	5,105,870	4,750,000	4,850,169		(15,217)			3.851	3.510	MON	8,130	182,923	12/12/2017	12/15/2050
95001L-AY-8	WFCM 2018-C43 B				1.A FM	2,574,985	105.6810	2,642,025	2,500,000	2,550,649		(7,880)			4.253	3.920	MON	8,860	106,325	03/12/2018	03/15/2051
BGH58D-JL-2	CTL - ARKANSAS STATE UNIVERSITY				1.E	1,965,734	111.5160	2,170,453	1,946,309	1,963,897		(606)			4.450	4.380	MON	2,646	86,603	10/13/2017	08/20/2043
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						321,906,903	XXX	332,640,003	318,238,279	320,286,912		(330,628)			XXX	XXX	XXX	1,018,449	12,343,479	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
000366-AA-2	AASET 2017-1A A				2.B FE	10,773,567	90.3320	9,741,778	10,784,415	10,776,002		953			3.967	4.060	MON	17,826	427,818	05/15/2020	05/16/2042
00038P-AA-8	AASET 2021-1A A				1.F FE	27,228,426	98.2210	27,021,614	27,511,036	27,231,630		7,782			2.950	3.260	MON	33,816	76,649	11/02/2021	11/16/2041
00038R-AB-2	AASET 2019-2 B			2	3.A FE	2,643,062	84.9540	2,245,418	2,643,098	2,643,227		(295)			4.458	4.540	MON	4,910	117,829	10/07/2019	10/16/2039
000807-AS-6	ABPCI 2019-5A BR			2,4	1.G FE	1,950,000	100.2460	1,954,805	1,950,000	1,950,000					3.031	3.000	JAJO	11,987	21,592	06/02/2021	04/20/2031
000823-AQ-7	ABPCI 2017-1A CR			2,4	1.F FE	1,000,000	100.2700	1,002,700	1,000,000	1,000,000					3.281	3.270	JAJO	6,654	19,907	02/19/2021	04/20/2032
000823-AS-3	ABPCI 2017-1A DR			2,4	2.C FE	1,000,000	100.2890	1,002,893	1,000,000	1,000,000					4.631	4.630	JAJO	9,392	28,007	02/19/2021	04/20/2032
00086G-AA-9	ABPCI 2019-6A A1				1.A FE	29,000,000	100.0610	29,017,632	29,000,000	29,000,000					1.853	1.940	JAJO	125,437	566,532	07/19/2019	08/09/2030
00103C-AJ-8	ACRES 2021-FL1 D			2,4	2.B FE	3,000,000	99.7140	2,991,432	3,000,000	3,000,000					2.759	2.810	MON	3,910	49,992	05/07/2021	06/15/2036
00110X-AB-0	AFN 2021-1A A2			2	1.A FE	3,962,096	99.9560	3,960,923	3,962,667	3,962,089		(56)			2.790	2.820	MON	3,378	60,500	05/26/2021	05/20/2051
00216A-AC-1	A10 2017-II C1				2.C FE	6,000,000	103.8010	6,228,036	6,000,000	6,000,000					6.240	6.410	MON	16,640	374,400	06/15/2017	06/15/2051
00255U-AA-3	AASET 2020-1A A			4	2.A FE	5,965,864	94.0200	5,616,734	5,973,977	5,965,018		3,635			3.351	3.450	MON	11,117	190,926	04/20/2021	01/16/2040
00256D-AA-0	AASET 2019-1 A			4	2.B FE	2,921,457	90.2180	2,723,147	3,018,407	2,944,087		29,015			3.844	4.980	MON	5,157	101,090	03/04/2021	05/15/2039
00489T-AJ-5	ACR 2021-FL4 D			2,5	2.B FE	1,550,000	99.7220	1,545,685	1,550,000	1,550,000					2.703	2.710	MON	1,630	37,849	01/21/2021	12/18/2037
00500J-AJ-2	ACRES 2021-FL2 D			2,4	2.B FE	1,000,000	100.0460	1,000,462	1,000,000	1,000,000					3.190	3.180	MON	975		12/07/2021	01/15/2037
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED				1.F	19,217,283	114.6760	22,037,708	19,217,283	19,217,283					4.494	4.490	MON	51,033	865,533	05/07/2019	11/10/2039
009349-AX-9	ALS 2016-1 AR			2	2.A PL	33,314,554	97.9560	31,985,193	32,652,479	33,311,125		(3,429)			5.625	4.810	MON	118,871	1,878,102	06/30/2021	05/15/2034
01627A-AB-4	ADC 2021-1A B			2,4	2.B FE	2,000,000	98.9400	1,978,800	2,000,000	2,000,000					2.482	2.500	MON	2,206	15,168	08/11/2021	08/15/2046
021485-AA-5	AV-DAL 2020 A			4	2.A PL	21,558,354	101.4570	21,871,457	21,557,324	21,558,354					4.250	4.190	MJSD	40,719	940,670	10/08/2020	12/15/2045
03290A-AA-8	ANCHF 2021-13A A			2	1.A FE	34,000,000	100.0140	34,004,896	34,000,000	34,000,000					2.878	2.930	JAJO	472,951		05/25/2021	07/27/2039
03290A-AB-6	ANCHF 2021-13A B			2,4	1.D FE	7,350,000	99.9550	7,346,722	7,350,000	7,350,000					3.225	3.280	JAJO	114,568		05/25/2021	07/27/2039
03290A-AC-4	ANCHF 2021-13A C			2,4	1.G FE	1,500,000	100.0220	1,500,324	1,500,000	1,500,000					3.725	3.800	JAJO	27,006		05/25/2021	07/27/2039
03290A-AJ-9	ANCHF 2021-13A A2			2	1.A FE	16,000,000	99.9890	15,998,208	16,000,000	16,000,000					2.800	2.850	JAJO	216,533		06/30/2021	07/27/2039
03290A-AL-4	ANCHF 2021-13A B2			2,4	1.D FE	4,000,000	99.8610	3,994,436	4,000,000	4,000,000					3.150	3.210	JAJO	60,900		06/30/2021	07/27/2039
03290A-AN-0	ANCHF 2021-13A C2			2,4	1.G FE	1,000,000	99.8550	998,552	1,000,000	1,000,000					3.650	3.720	JAJO	17,642		06/30/2021	07/27/2039
03328Q-BG-5	ANCHC 2015-6A DRR			2,5	2.C FE	2,750,000	100.0220	2,750,602	2,750,000	2,750,000					3.573	3.720	JAJO	21,294	50,392	04/07/2021	07/15/2030
033295-AA-4	ANCHF 2021-14A A			2	1.A FE	18,000,000	100.0000	18,000,000	18,000,000	18,000,000					3.000	2.990	JAJO	13,500		11/16/2021	01/21/2040
033295-AC-0	ANCHF 2021-14A B			2	1.D FE	3,750,000	100.0000	3,750,000	3,750,000	3,750,000					3.250	3.240	JAJO	3,047		11/16/2021	01/21/2040
033295-AE-6	ANCHF 2021-14A C			2,4	1.G FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					3.600	3.590	JAJO	4,500		11/16/2021	01/21/2040
03329T-AG-9	ANCHF 2016-4A AR			2	1.A FE	36,500,000	100.0060	36,502,190	36,500,000	36,500,000					2.723	2.750	JAJO	176,692	668,118	01/29/2021	04/27/2039
03329T-AJ-3	ANCHF 2016-4A BR			2	1.D FE	7,000,000	99.7680	6,983,739	7,000,000	7,000,000					3.120	3.150	JAJO	38,827	146,955	01/29/2021	04/27/2039
03329T-AL-8	ANCHF 2016-4A CR			2,4	1.G FE	2,000,000	99.6940	1,993,882	2,000,000	2,000,000					3.523	3.560	JAJO	12,526	47,365	01/29/2021	04/27/2039
03330E-AJ-3	ANCHF 2016-3A A A1R			2	1.A FE	15,000,000	99.9950	14,999,250	15,000,000	15,000,000					2.871	2.900	JAJO	75,364	322,988	12/24/2020	01/28/2039
03330E-AN-4	ANCHF 2016-3A A BR			2,4	1.D FE	2,500,000	100.1680	2,504,208	2,500,000	2,500,000					3.471	3.510	JAJO	15,186	65,081	12/24/2020	01/28/2039
03330E-AQ-7	ANCHF 2016-3A A CR			2	1.G FE	1,000,000	99.9380	999,375	1,000,000	1,000,000					3.771	3.830	JAJO	6,599	28,283	12/24/2020	01/28/2039
03330P-AQ-2	ANCHF 2018-5A BRR			2	1.B FE	14,950,000	99.7090	14,906,466	14,950,000	14,950,000					2.612	2.620	AO	71,591	65,082	08/06/2021	04/25/2036
03330P-AS-8	ANCHF 2018-5A CRR			2,4	1.E FE	3,250,000	99.6730	3,239,376	3,250,000	3,250,000					3.112	3.130	AO	18,542	16,857	08/06/2021	04/25/2036

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
03789X-AD-0	DIN 2019-1A A2I			2	2.B FE	17,151,292	101.5220	17,588,687	17,325,000	17,179,719		25,391			4.194	4.640	MJSD	52,477	883,998	01/22/2021	06/05/2049
03789X-AE-8	DIN 2019-1A A2II			2	2.B FE	28,710,000	103.2140	29,632,739	28,710,000	28,710,000					4.723	4.800	MJSD	97,931	1,355,973	05/28/2019	06/05/2049
038779-AB-0	ARBYS 2020-1A A2			4	2.C FE	30,612,500	102.5290	31,386,690	30,612,500	30,612,500					3.237	3.330	JAJO	165,154	990,927	07/23/2020	08/01/2050
04301Y-AA-1	ARTEMIS 2018-1 CN			6	3.A	5,676,792	43.0030	5,933,900	13,798,944	5,676,792							MON		34,957	11/02/2018	12/15/2068
04546K-AA-6	AASET 2018-2A A				2.B FE	34,751,979	95.6340	33,272,891	34,791,905	34,771,998		16,919			4.454	4.560	MON	186,515	1,542,860	01/28/2021	11/18/2038
04650U-AA-6	AFNI 2013-1 A				1.F PL	1,027,703	100.0000	1,026,696	1,026,696	1,027,063		(513)			4.250	4.300	MJSD	970	43,635	02/15/2018	09/23/2027
04682A-AB-0	A10 2015-1 B				1.E FE	6,500,000	109.9540	7,147,023	6,500,000	6,500,000					5.898	5.890	MON	17,039	383,370	12/17/2015	09/15/2049
04682A-AC-8	A10 2015-1 C				2.C FE	5,000,000	120.1830	6,009,160	5,000,000	5,000,000					8.750	9.100	MON	19,444	437,500	12/17/2015	09/15/2049
04682A-AJ-3	A10 2015-1 B2				1.E FE	2,000,000	101.7690	2,035,370	2,000,000	2,000,000					4.814	4.870	MON	4,279	96,280	11/21/2016	09/15/2049
04682A-AL-8	A10 2015-1 C2				2.C FE	3,000,000	112.3060	3,369,180	3,000,000	3,000,000					7.757	8.030	MON	10,343	232,710	11/21/2016	09/15/2049
05377R-CV-4	AESOP 2017-2A B			2	1.F FE	2,998,647	101.9970	3,059,910	3,000,000	2,999,365		5			3.300	3.400	MON	3,025	99,900	12/05/2017	03/20/2024
05492Q-AE-6	BDS 2020-FL5 B			4	1.D FE	2,816,625	99.7600	2,893,040	2,900,000	2,839,315		19,181			1.964	2.690	MON	2,532	57,319	07/27/2020	02/16/2037
05493F-AJ-8	BDS 2021-FL7 E			2,4	2.C FE	1,000,000	99.1140	991,141	1,000,000	1,000,000					2.903	3.030	MON	1,291	16,841	05/14/2021	06/16/2036
05493N-AG-7	BDS 2021-FL9 D			2,4	2.B FE	2,600,000	99.6780	2,591,628	2,600,000	2,600,000					2.353	2.400	MON	3,229	11,476	10/01/2021	11/16/2038
055731-AG-8	BSPDF 2021-FL1 C			2,4	1.G FE	5,000,000	99.4520	4,972,615	5,000,000	5,000,000					2.359	2.400	MON	5,572	19,824	10/06/2021	10/15/2036
055731-AJ-2	BSPDF 2021-FL1 D			2,4	2.B FE	6,000,000	99.4530	5,967,180	6,000,000	6,000,000					2.859	2.920	MON	8,103	28,872	10/06/2021	10/15/2036
05587T-AG-1	BSPRT 2019-FL5 C				1.G FE	3,000,000	99.3810	2,981,439	3,000,000	3,000,000					2.109	2.140	MON	4,044	63,981	05/20/2019	05/09/2029
05591X-AG-6	BRSP 2021-FL1 C			2,4	1.G FE	8,500,000	99.7040	8,474,866	8,500,000	8,500,000					2.253	2.260	MON	6,918	80,225	07/12/2021	08/19/2038
05591X-AJ-0	BRSP 2021-FL1 D			2,4	2.B FE	4,200,000	99.6180	4,183,960	4,200,000	4,200,000					2.803	2.820	MON	4,253	49,394	07/12/2021	08/19/2038
05608X-AG-7	BXMT 2020-FL3 C			4	1.G FE	3,000,000	100.0130	3,000,378	3,000,000	3,000,000					2.714	2.710	MON	3,846	81,761	10/20/2020	11/15/2037
05618H-AA-3	BABSN 2014-IA D				3.A FE	6,938,500	99.4200	9,842,550	9,900,000	8,307,887		384,093			5.031	12.780	JAJO	101,007	511,014	01/20/2016	07/20/2025
06761M-AA-5	BMM 2018-IA A1				1.A FE	9,000,000	100.0050	9,000,441	9,000,000	9,000,000					1.653	1.730	JAJO	32,248	157,570	11/13/2018	01/15/2031
08186U-AJ-1	BSP 2020-22A D				2.C FE	1,000,000	99.9990	999,985	1,000,000	1,000,000					3.631	3.610	JAJO	7,364	30,853	12/04/2020	01/20/2032
08652@-AA-0	CTL - BEST BUY (HONOLULU HI)				2.A	832,968	105.1900	876,204	832,968	832,968					5.950	5.950	MON	4,543	49,557	01/07/2011	01/15/2026
09262E-AF-0	BLACKROCK DLF IX 2021-2 CLO CLASS B			4	1.E FE	2,306,727	100.0000	2,306,727	2,306,727	2,306,727					2.000	1.990	FMAN			12/23/2021	05/20/2035
09262E-AH-6	BLACKROCK DLF IX 2021-2 CLO CLASS C			4	1.F FE	29,970,611	100.0000	29,970,611	29,970,611	29,970,611					3.000	2.990	FMAN	356,808		12/23/2021	05/20/2035
09262E-AK-9	BLACKROCK DLF IX 2021-2 CLO CLASS D			4	2.A FE	38,956,086	100.0100	38,959,982	38,956,086	38,956,086					3.500	3.480	JAJO	1,631,366		12/03/2021	05/20/2035
09262E-AM-5	BLACKROCK DLF IX 2021-2 CLO CLASS E			4	3.A FE	49,241,260	100.0200	49,251,108	49,241,260	49,241,260					4.086	4.080	JAJO	2,110,822	59,596	11/19/2021	05/20/2035
09262E-AP-8	BLACKROCK DLF IX 2021-2 CLO CLASS W			4	4.A FE	50,606,113	99.7800	50,494,780	50,606,113	50,606,113					3.000	2.990	JAJO	3,666,992	340,615	08/17/2021	05/20/2035
09626Q-BA-4	BLUEM 2014-2A A2R2				1.A FE	6,750,000	99.9390	6,745,876	6,750,000	6,750,000					1.531	1.600	JAJO	20,962	108,887	09/06/2018	10/20/2030
12434L-AA-2	BXMT 2020-FL2 A			4	1.A FE	1,780,313	99.7740	1,820,881	1,825,000	1,798,658		16,210			1.009	2.100	MON	818	19,207	08/05/2020	02/16/2037
12434L-AG-9	BXMT 2020-FL2 C			4	1.G FE	1,803,750	99.8980	1,848,119	1,850,000	1,817,061		11,793			1.759	2.490	MON	1,446	33,538	09/25/2020	02/16/2037
12434L-AJ-3	BXMT 2020-FL2 D			4	2.B FE	1,014,219	99.4820	1,044,559	1,050,000	1,023,760		8,554			2.059	2.970	MON	1,021	22,229	10/09/2020	02/15/2037
12479M-AH-1	CBCI 2016-1 A				1.F FE	85,467,672	91.0830	77,846,947	85,467,672	85,467,672					5.250	5.350	JAJO	947,267	4,487,053	05/19/2016	07/15/2046
12479R-AE-7	CAUTO 2017-1A A2			2	1.E FE	48,728,737	99.2960	48,392,435	48,735,533	48,719,034		(22,235)			4.180	4.270	MON	220,295	1,932,428	03/30/2017	04/15/2047
12479R-AF-4	CAUTO 2017-1A A3				1.E FE	22,302,003	100.0550	22,314,269	22,302,003	22,302,003					4.330	4.420	MON	51,108	1,040,570	10/11/2018	04/15/2047
12510H-AE-0	CAUTO 2020-1A A5			4	1.E FE	1,409,876	102.8160	1,435,226	1,395,917	1,406,649		(2,024)			3.480	3.360	MON	2,159	48,578	07/28/2020	02/15/2050
12510H-AF-7	CAUTO 2020-1A A6			4	1.E FE	8,719,116	106.5270	9,293,926	8,724,479	8,720,075		(132)			3.810	3.880	MON	14,773	332,403	01/15/2020	02/15/2050
12510H-AJ-9	CAUTO 2020-1A B3			2,4	2.B FE	2,113,359	103.6070	2,072,140	2,000,000	2,108,075		(5,284)			4.950	4.240	MON	4,400	32,725	09/01/2021	02/15/2050
12510H-AN-0	CAUTO 2021-1A A4			2,4	1.E FE	2,999,217	99.1480	2,974,440	3,000,000	2,999,231		14			2.760	2.790	MON	3,680	27,370	07/27/2021	08/15/2051
12550Y-AU-8	CIFC 2017-2A DR			2,4	2.C FE	1,000,000	99.9990	999,988	1,000,000	1,000,000					3.231	3.350	JAJO	6,553	11,852	05/05/2021	04/20/2030
12551P-AE-2	CIFC 2012-2RA B			2	1.E FE	3,000,000	99.4770	2,984,295	3,000,000	3,000,000					1.681	1.760	JAJO	10,229	52,957	11/27/2017	01/20/2028
12552M-AE-8	CIFC 2013-3RA A2				1.C FE	7,060,000	99.3220	7,012,154	7,060,000	7,060,000					1.523	1.600	JAJO	20,621	113,028	03/26/2018	04/24/2031
12575A-AD-9	CIMNL 2021-1 A4			2,4	1.C FE	999,518	97.2180	972,180	1,000,000	999,532		13			3.040	3.080	MON	929	11,991	07/22/2021	07/20/2051
12575A-AF-4	CIMNL 2021-1 A6			2	1.F FE	4,026,189	97.7600	3,910,400	4,000,000	4,025,294		(896)			3.440	3.410	MON	4,204	54,276	08/02/2021	07/20/2051
12669@-AA-3	CTL - CVS CAREMARK (MARIETTA GA)				2.B	2,364,044	112.0740	2,649,490	2,364,044	2,364,044					5.980	5.980	MON	6,283	141,370	09/22/2011	01/15/2035
14069E-AA-6	CPMRK 2007-ACC A1				1.E FE	12,284,159	126.8750	15,000,467	11,823,028	12,246,118		(11,454)			6.084	5.750	MON	41,960	719,313	05/01/2017	07/10/2052
14070E-AA-3	CPMRK 2008-AMCW A1A				1.E FE	68,106,623	145.9690	79,508,808	54,469,728	66,829,289		(788,227)			6.897	5.100	MON	219,145	3,756,777	05/25/2016	07/10/2055
14070R-AA-4	CPMRK 2008-LACK A1				1.F FE	5,954,452	135.9260	8,098,653	5,958,134	5,955,004		306			7.138	7.140	MON	24,809	425,291	12/19/2008	12/10/2053
143109-AQ-9	CGMS 2016-4A BR			4	1.F FE	895,000	99.6030	996,029	1,000,000	918,359		14,359			2.231	4.580	JAJO	4,525	23,229	04/20/2020	10/20/2027
14310Q-AA-6	CGFM 2015-1A A11R				1.A FE	23,500,000	100.0040	23,501,011	23,500,000	23,500,000					1.673	1.750	JAJO	79,759	416,199	08/02/2018	10/20/2031
14855J-AB-1	CLAST 2016-1 A				1.G FE	17,655,738	99.1210	17,599,155	17,755,223	17,673,897		32,869			4.450	4.690	MON	35,116	782,351	08/13/2021	08/15/2041

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
14855J-AC-9	CLAST 2016-1 B				2.C FE	2,650,870	95.6880	2,538,310	2,652,689	2,656,840		(234)			6.150	6.280	MON	7,251	162,934	08/01/2016	08/15/2041
14855M-AA-6	CLAST 2019-1A A			2	2.B FE	23,572,461	98.7460	23,276,682	23,572,279	23,576,833		(2,371)			3.967	4.030	MON	41,561	898,162	03/25/2021	04/15/2039
14856C-AA-7	CLAST 2018-1 A				2.A FE	25,038,274	98.1060	24,896,257	25,376,895	25,057,837		41,622			4.125	4.490	MON	46,524	1,046,797	03/24/2020	06/15/2043
14856E-AE-5	CLAST 2015-1 AR				2.A PL	15,856,866	98.9970	15,769,097	15,928,864	15,878,866		27,718			4.750	4.990	MON	33,628	756,654	03/08/2019	03/15/2034
14856G-AA-8	CLAST 2021-1A A			2	1.F FE	26,659,843	101.3130	27,010,637	26,660,583	26,669,276		(1,564)			3.474	3.510	MON	41,164	819,643	01/20/2021	01/15/2046
14856G-AB-6	CLAST 2021-1A B			2,4	2.B FE	2,638,743	106.1710	2,801,664	2,638,823	2,641,216		127			6.656	6.830	MON	7,806	155,059	01/20/2021	01/15/2046
14889J-AA-3	CRMN 2014-2A D			2	4.C FE	1,962,000	98.1660	1,963,310	2,000,000	1,973,128		(1,379)			4.972	5.730	JAJO	20,718	101,944	12/26/2017	10/18/2026
14889J-AC-9	CRMN 2014-2A E				5.B FE	443,308	81.2000	2,061,868	2,539,247	443,308					5.772	405.250	JAJO	30,536	149,970	05/11/2016	10/18/2026
15672V-AA-4	CERB 2018-4RA A1TR				1.A FE	38,000,000	99.9860	37,994,490	38,000,000	38,000,000					1.653	1.730	JAJO	136,159	665,296	10/25/2018	10/15/2030
15673Y-AU-3	CERB 2019-1A DR			2,4	2.C FE	1,900,000	100.1200	1,902,272	1,900,000	1,900,000					4.223	4.400	JAJO	17,388	27,127	05/13/2021	04/15/2031
15674E-AC-6	CERB 2021-1A B			2,4	1.C FE	2,000,000	100.1340	2,002,670	2,000,000	2,000,000					2.023	2.160	JAJO	8,770	24,267	02/19/2021	04/15/2032
15674E-AE-2	CERB 2021-1A C			2,5	1.G FE	2,000,000	99.9990	1,999,984	2,000,000	2,000,000					2.723	2.880	JAJO	11,803	32,512	02/19/2021	04/15/2032
15674J-AB-7	CERB 2020-3A B				1.C FE	3,000,000	100.8310	3,024,921	3,000,000	3,000,000					2.623	2.600	JAJO	17,054	67,769	11/20/2020	01/15/2033
15674L-AE-6	CERB 2021-2A C			4	1.G FE	3,150,000	100.4300	3,163,536	3,150,000	3,150,000					2.973	3.090	JAJO	20,296	46,202	03/30/2021	04/15/2033
15674R-AG-8	CERB 2021-5A A			2,4	1.G FE	2,100,000	99.8710	2,097,299	2,100,000	2,100,000					2.733	2.730	JAJO	14,771		09/02/2021	09/22/2033
15674T-AA-7	CERB 2021-4A A			4	1.A FE	41,448,203	99.9630	41,433,074	41,448,203	41,448,203					1.623	1.590	FMAN	192,901	116,600	07/27/2021	08/13/2033
21872B-AJ-5	CAFL 2018-1 C				1.F FE	2,028,938	104.1980	2,114,177	2,029,000	2,028,826		(149)			4.369	4.450	MON	3,940	88,647	06/27/2018	06/15/2051
22822R-BH-2	CCI 2018-1 B				1.F FE	20,054,654	109.3310	21,877,133	20,010,000	20,039,337		(4,010)			4.241	4.290	MON	37,717	848,574	10/16/2018	07/15/2028
230628-AA-7	CUMBERLAND CAPITAL CORPORATION				1.B FE	20,000,000	100.4430	20,088,655	20,000,000	20,000,000					7.350	7.550	MJSD	44,917	1,470,000	03/12/2008	03/20/2043
233046-AF-8	DNKN 2017-1A A2II			2	2.B FE	12,271,875	104.8270	12,864,238	12,271,875	12,271,875					4.030	4.080	FMAN	56,325	494,557	02/21/2018	11/20/2047
233046-AL-5	DNKN 2019-1A A23			4	2.B FE	1,851,307	107.4570	2,090,280	1,945,225	1,854,457		1,977			4.352	5.240	FMAN	9,641	84,656	04/06/2020	05/20/2049
23327C-AA-9	DLS ABS CAPITAL TRUST				1.A FE	39,000,000	100.0850	39,032,960	39,000,000	39,000,000					6.250	6.390	FMAN	316,097	2,437,500	12/14/2007	02/20/2044
23327G-AA-0	DLS CAPITAL A TRUST				1.A FE	23,000,000	98.4470	22,642,757	23,000,000	23,000,000					6.500	6.660	FMAN	170,264	1,495,000	12/14/2007	02/20/2044
24703P-AA-2	DELLWOOD AB 2008-1				1.A FE	27,000,000	99.3480	26,823,966	27,000,000	27,000,000					6.550	6.700	JAJO	348,788	1,768,500	02/04/2008	01/20/2043
24823D-AU-0	DEN11 2015-1A A2RR				1.A FE	4,550,000	99.9970	4,549,850	4,550,000	4,550,000					1.781	1.860	JAJO	16,437	84,931	09/14/2018	10/20/2028
25256L-AC-5	DIMND 2018-1A B				1.A FE	3,000,000	100.0000	2,999,985	3,000,000	3,000,000					1.928	2.000	JAJO	11,409	60,525	08/24/2018	07/22/2030
25257A-AQ-7	DIMND 2019-1A BR			2,4	1.A FE	8,750,000	99.7540	8,728,493	8,750,000	8,750,000					1.823	1.900	JAJO	30,145	96,138	03/08/2021	04/25/2029
25521T-AA-1	DIV FINANCIAL SSNR FUNDING TRUST				1.A FE	36,000,000	100.0950	36,034,105	36,000,000	36,000,000					6.250	6.390	FMAN	225,000	2,250,000	12/14/2007	02/25/2044
25522A-AA-1	DIV FINANCIAL SENIOR FUNDING TRUST				1.A FE	39,000,000	98.5130	38,420,073	39,000,000	39,000,000					6.500	6.650	FMAN	253,500	2,535,000	12/14/2007	02/25/2044
25755T-AE-0	DPABS 2015-1A A2II				2.A FE	35,150,000	102.8080	36,137,012	35,150,000	35,150,000					4.474	4.540	JAJO	288,312	1,572,611	10/14/2015	10/25/2045
25755T-AH-3	DPABS 2017-1A A23			2	2.A FE	24,062,500	105.0670	25,281,747	24,062,500	24,062,500					4.118	4.180	JAJO	181,664	990,894	06/12/2017	07/25/2047
25755T-AP-5	DPABS 2021-1A A2II			2	2.A FE	43,780,000	102.5800	44,909,524	43,780,000	43,780,000					3.151	3.180	JAJO	267,877	724,242	04/08/2021	04/25/2051
26249G-AW-0	DRSLF 2014-33A CR3				1.F FE	6,000,000	100.0000	5,999,970	6,000,000	6,000,000					2.123	2.220	JAJO	27,609	108,660	12/14/2020	04/15/2029
27830T-AC-9	EATON 2014-1RA A2				1.A FE	9,500,000	99.9570	9,495,953	9,500,000	9,500,000					1.613	1.690	JAJO	33,216	162,471	08/02/2018	07/15/2030
30070R-AC-6	XAN 2020-RS08 AS			4	1.A FE	985,313	99.9310	999,305	1,000,000	988,708		2,821			1.614	1.970	MON	762	16,101	08/14/2020	03/15/2035
30258H-AA-6	FNBM LLC				1.F PL	64,900,000	100.5630	65,265,063	64,900,000	64,900,000					4.192	4.450	MON	45,349	2,758,723	05/24/2017	05/25/2022
30319Y-AJ-7	FSRIA 2021-FL2 D			2,4	2.B FE	2,000,000	99.8750	1,997,504	2,000,000	2,000,000					2.907	2.970	MON	2,584	36,125	04/28/2021	02/16/2027
30605Y-AB-7	FLCON 2017-1 A				1.G FE	9,921,189	98.9190	9,848,207	9,955,839	9,930,571		26,319			4.581	4.690	MON	38,966	456,067	09/30/2020	01/15/2042
30605Y-AD-3	FLCON 2017-1 B				2.C FE	3,577,313	95.7080	3,439,418	3,593,654	3,583,475		1,825			6.300	6.530	MON	10,062	226,400	02/01/2017	02/15/2042
30610G-AA-1	FLCON 2019-1 A				2.B FE	45,935,590	97.6340	44,919,687	46,008,242	45,949,442		10,978			3.597	3.690	MON	73,552	1,650,302	03/17/2021	09/15/2039
33830J-AC-9	GUYS 2021-1A A2			2	2.C FE	52,000,000	99.8860	51,940,772	52,000,000	52,000,000					2.493	2.510	JAJO	243,483	410,514	06/22/2021	07/25/2051
338422-AS-7	FLAGS 2014-8A BRR				1.A FE	1,696,987	100.0220	1,738,658	1,738,271	1,687,122		25,267			1.522	3.890	JAJO	5,660	28,183	12/27/2018	01/16/2026
347382-AC-7	FT GORDON HOUSING			1	2.C FE	1,538,880	125.4770	1,882,157	1,500,000	1,539,428		(942)			6.324	6.060	MN	12,121	94,860	07/24/2019	05/15/2051
347469-AA-6	FTJAX 7.05 11/55				2.A FE	11,526,537	132.5810	15,282,044	11,526,537	11,526,537					7.050	7.050	MN	103,835	812,621	10/24/2008	11/15/2055
34960J-AU-9	FCO 2015-6A A2R				1.A FE	3,000,000	99.8540	2,995,629	3,000,000	3,000,000					1.721	1.800	JAJO	11,904	54,255	06/29/2018	07/10/2030
34961J-BA-1	FCO 2017-9A A1FR			2,5	1.A FE	15,400,000	99.6760	15,350,027	15,400,000	15,400,000					2.490	2.490	JAJO	84,148		09/20/2021	10/15/2033
34961J-BE-3	FCO 2017-9A BR			2,5	1.C FE	14,650,000	99.8780	14,632,083	14,650,000	14,650,000					2.072	2.160	JAJO	64,092		09/20/2021	10/15/2033
34961J-BG-8	FCO 2017-9A CR			2,5	1.G FE	17,250,000	99.8700	17,227,610	17,250,000	17,250,000					2.922	2.920	JAJO	110,622		09/20/2021	10/15/2033
34961J-BJ-2	FCO 2017-9A DR			2,5	2.C FE	6,950,000	99.9850	6,948,944	6,950,000	6,950,000					4.072	4.070	JAJO	62,108		09/20/2021	10/15/2033
34961W-AJ-4	FCO 2018-11A BT				1.C FE	17,000,000	99.6150	16,934,567	17,000,000	17,000,000					1.823	1.910	JAJO	67,175	326,934	03/29/2018	04/15/2031
35563C-AA-6	FMMHR 2015-R1 1A				1.A	79,230,298	119.9670	83,763,906	69,822,456	78,942,737		(254,562)			4.492	3.800	MON	823,715	3,233,095	05/22/2020	11/25/2055
35563C-AY-4	FMMHR 2015-R1 C3				5.B GI	1,420,353	102.3050	1,453,092	1,420,353	1,420,353					5.939	5.930	MON	7,030	85,075	09/10/2019	11/25/2052
35952F-AA-8	FTHUAC 8.25 12/15/2053				2.B FE	17,109,030	148.2350	25,199,865	17,000,000	17,105,345		(1,559)			8.250	8.180	JD	62,333	1,402,500	05/01/2017	12/15/2053
36186E-AA-7	GMACN 2003-PRES A				1.F	24,691,219	123.1300	26,565,460	21,575,132	24,143,507		(154,817)			6.240	4.830	MON	78,533	1,346,288	10/11/2016	10/10/2041
36186T-AB-2	GMACN 2003-STEW B				2.C FE	6,026,816	108.3700	7,044,051	6,500,001	6,108,750		12,036			6.400	7.140	MON	24,267	416,000	04/03/2014	11/10/2043

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
36186Y-AF-2	GMACN 2007-HCKM A				2.A	58,181,150	119.2900	63,490,559	53,223,706	57,693,489		(310,994)			6.107	5.360	MON	189,605	3,250,371	08/12/2019	08/10/2052
36255C-AG-4	GPMT 2018-FL1 C				1.G FE	4,205,397	99.9910	4,205,001	4,205,397	4,205,397					2.252	2.290	MON	4,454	96,095	04/26/2018	12/19/2035
36259B-AC-1	GPMT 2019-FL2 AS			4	1.A FE	3,588,000	99.6280	3,985,116	4,000,000	3,739,083		129,067			1.702	6.460	MON	18,789	69,096	04/14/2020	02/22/2036
36259B-AE-7	GPMT 2019-FL2 B			4	1.D FE	1,083,938	99.4130	1,093,547	1,100,000	1,095,212		10,571			2.002	2.140	MJSD	2,606	22,165	01/27/2021	02/22/2036
36259B-AG-2	GPMT 2019-FL2 C			4	1.G FE	4,898,559	99.6310	4,981,535	5,000,000	4,962,408		59,122			2.452	2.910	MON	15,498	124,391	07/23/2020	02/22/2036
37941@-AA-0	BLACKROCK GLOBAL INFRASTRUCTURE DEBT FU			4	2.B PL	31,308,310	100.0000	31,308,310	31,308,310	31,308,310					5.000	4.990	JAJO	320,563	253,157	11/30/2021	04/29/2029
38012D-AD-9	GMACN 2005-DRUM A				2.A FE	20,580,585	132.3790	27,332,929	20,647,481	20,595,735		8,891			7.150	7.170	MON	86,117	1,476,295	05/16/2018	05/10/2050
38138J-AG-8	GLM 2021-9A C			2,5	1.F FE	1,000,000	99.3750	993,746	1,000,000	1,000,000					1.931	2.010	JAJO	3,917	12,428	01/22/2021	01/20/2033
38138J-AJ-2	GLM 2021-9A D			2,4	2.C FE	3,500,000	98.7260	3,455,396	3,500,000	3,500,000					3.031	3.150	JAJO	21,515	67,989	01/22/2021	01/20/2033
381743-AE-3	GOCAP 2021-54A C			2,4	1.F FE	4,000,000	99.0860	3,963,424	4,000,000	4,000,000					2.770	2.940	FMAN	45,562		07/09/2021	08/05/2033
38175B-AC-8	GOCAP 2018-36A B				1.C FE	3,000,000	99.5050	2,985,150	3,000,000	3,000,000					1.789	1.850	FMAN	8,501	55,641	02/23/2018	02/05/2031
38175B-AE-4	GOCAP 2018-36A C				1.F FE	5,000,000	97.3180	4,865,915	5,000,000	5,000,000					2.239	2.320	FMAN	17,731	115,547	02/23/2018	02/05/2031
38175N-AA-6	GOCAP 2015-25A AR				1.A FE	66,000,000	99.8290	65,887,404	66,000,000	66,000,000					1.519	1.580	FMAN	156,028	1,043,419	05/25/2018	05/05/2030
38175N-AC-2	GOCAP 2015-25A BR				1.C FE	9,000,000	99.6980	8,972,829	9,000,000	9,000,000					2.039	2.110	FMAN	29,066	189,734	05/25/2018	05/05/2030
38178E-AG-0	GOCAP 2013-16A CR2			2,4	1.F FE	6,000,000	100.1540	6,009,264	6,000,000	6,000,000					3.023	3.150	JAJO	33,263	61,834	06/08/2021	07/25/2033
38178G-AC-4	GOCAP 2020-49A BR			2,4	1.C FE	2,850,000	99.4100	2,833,182	2,850,000	2,850,000					1.999	2.160	JAJO	10,608		08/06/2021	08/26/2033
38178G-AE-0	GOCAP 2020-49A CR			2,4	1.F FE	3,150,000	98.7520	3,110,694	3,150,000	3,150,000					2.699	2.860	JAJO	15,356		08/06/2021	08/26/2033
39809P-AG-0	GSTNE 2021-FL3 C			2,4	1.G FE	2,000,000	99.4940	1,989,874	2,000,000	2,000,000					2.109	2.140	MON	2,572	14,746	07/29/2021	07/15/2039
40171D-BG-4	GUGG 2019-1A BR			2,4	1.F FE	8,000,000	100.0000	8,000,000	8,000,000	8,000,000					2.323	2.420	JAJO	40,278		10/12/2021	10/15/2032
40171D-BJ-8	GUGG 2019-1A CR			2,4	2.C FE	4,100,000	99.9530	4,098,081	4,100,000	4,100,000					3.473	3.470	JAJO	30,858		10/12/2021	10/15/2032
40390J-AJ-1	HGI 2021-FL2 E			2,4	2.C FE	1,050,000	99.2500	1,042,120	1,050,000	1,050,000					2.557	2.570	MON	970	5,920	09/17/2021	09/19/2036
42704R-AG-6	HERA 2021-FL1 C			2,4	1.G FE	1,000,000	99.0200	990,196	1,000,000	1,000,000					2.053	2.090	MON	1,769	16,926	02/10/2021	12/01/2037
43730X-AB-0	HPA 2021-3 B			4	1.D FE	5,499,749	99.8300	5,490,650	5,500,000	5,499,769		19			2.649	2.630	MON	3,642		12/16/2021	01/17/2041
43730X-AC-8	HPA 2021-3 C			4	1.G FE	3,999,878	99.7270	3,989,080	4,000,000	3,999,893		15			2.799	2.780	MON	2,799		12/16/2021	01/17/2041
440269-AA-6	HOPSON CAPITAL TRUST				1.A FE	35,000,000	125.3910	43,887,015	35,000,000	35,000,000					2.000	2.000	JUL	322,778	19,258,921	05/30/2008	07/24/2058
440405-AE-8	HORZN 2018-1 A				2.A FE	26,820,664	97.1900	26,128,976	26,884,429	26,860,245		35,329			4.458	4.560	MON	481,781	1,198,514	04/30/2020	12/15/2038
44148J-AC-3	HWIRE 2021-1 C			2,4	3.C FE	2,000,000	100.5120	2,010,240	2,000,000	2,000,000					4.459	4.550	MON	17,836		11/09/2021	11/20/2051
444838-AG-1	HULLS 2014-1A D				4.A FE	3,865,000	98.2440	4,912,220	5,000,000	4,420,160		189,103			3.722	10.060	JAJO	38,773	191,693	01/07/2016	10/18/2026
444838-AN-6	HULLS 2014-1A CR			2	1.E FE	1,080,829	99.9770	1,080,578	1,080,829	1,080,829					2.822	2.940	JAJO	6,355	31,602	10/22/2019	10/18/2026
45605P-AM-0	BIND 2016-1A 3				2.B FE	13,676,474	106.7400	14,598,213	13,676,474	13,676,474					5.235	5.330	JAJO	151,148	715,963	05/05/2016	04/15/2026
46590U-AA-0	HENDR 2018-2A A				1.A FE	21,815,850	111.5760	24,354,056	21,827,325	21,824,660		(4,033)			3.960	4.030	MON	42,148	864,363	10/02/2018	10/15/2075
46590U-AB-8	HENDR 2018-2A B				2.B FE	2,680,325	109.3550	2,937,275	2,686,000	2,861,805		120,968			4.700	3.820	MON	275,640	126,242	10/04/2018	10/15/2077
46603B-AS-8	IVYH 9A CR			2	2.A FE	1,000,000	99.0460	990,457	1,000,000	1,000,000					2.472	2.580	JAJO	5,151	25,694	11/21/2017	01/18/2030
46616P-AA-1	HENDR 2011-1A A				1.A FE	11,463,164	112.4230	12,890,597	11,466,156	11,423,710		(41,261)			4.700	4.870	MON	70,912	538,890	06/08/2011	10/15/2056
46616P-AB-9	HENDR 2011-1A B				1.G FE	2,476,761	120.9380	2,996,238	2,477,499	2,478,203		(417)			7.490	7.740	MON	8,247	184,630	06/08/2011	10/15/2058
46616Q-AA-9	HENDR 2011-2A A				1.A FE	16,738,667	115.9900	19,426,244	16,748,206	16,743,768		(807)			4.940	5.050	MON	36,772	823,697	12/01/2011	09/15/2056
46616Q-AB-7	HENDR 2011-2A B				2.B FE	2,894,963	130.3870	3,774,773	2,895,054	2,884,395		(11,214)			8.350	8.740	MON	22,728	241,737	12/01/2011	09/15/2058
46616V-AA-8	HENDR 2012-1A A				1.A FE	5,015,078	111.6200	5,409,750	4,846,577	5,004,583		(19,350)			4.210	3.920	MON	17,774	203,496	10/25/2017	02/15/2065
46616V-AB-6	HENDR 2012-1A B				2.B FE	739,748	122.9300	909,579	739,916	740,207		(107)			7.140	7.360	MON	2,348	52,688	03/13/2012	02/15/2067
46617A-AA-3	HENDR-2012-3A A				1.A FE	2,988,280	106.1270	3,283,960	3,094,368	2,976,699		1,948			3.220	3.890	MON	4,428	96,478	03/16/2018	09/15/2065
46617J-AA-4	HENDR 2013-2A A				1.A FE	4,300,429	112.5440	4,841,012	4,301,439	4,253,664		(36,488)			4.210	4.460	MON	8,048	181,091	07/23/2013	03/15/2062
46617T-AA-2	HENDR 2014-1A A				1.A FE	9,443,897	109.7820	10,373,552	9,449,229	9,452,308		5,082			3.960	4.080	MON	16,631	374,190	02/10/2014	03/15/2063
46617T-AB-0	HENDR 2014-1A B				2.A FE	1,039,131	109.5340	1,139,107	1,039,958	1,039,474		5			4.940	5.050	MON	2,283	51,374	02/10/2014	03/15/2065
46618H-AA-7	HENDR 2014-3A A				1.A FE	1,184,210	108.1240	1,322,572	1,223,199	1,186,634		3,800			3.500	3.990	MON	1,903	42,812	02/02/2018	06/15/2077
46618H-AB-5	HENDR 2014-3A B				2.C FE	788,175	107.4610	847,180	788,361	788,347		(24)			4.400	4.480	MON	1,542	34,652	11/18/2014	06/15/2079
46618L-AB-6	HENDR 2015-1A B				2.B FE	1,612,172	106.4490	1,717,618	1,613,559	1,612,563		79			4.250	4.340	MON	3,048	68,220	03/25/2015	09/15/2074
46619R-AA-4	HENDR 2015-2A A				1.A FE	9,054,618	111.2010	10,076,627	9,061,633	9,056,668		17			3.870	3.940	MON	15,586	349,523	07/21/2015	03/15/2058
46619R-AB-2	HENDR 2015-2A B				2.B FE	1,688,539	110.7040	1,869,301	1,688,558	1,688,731		(140)			4.830	4.930	MON	3,625	81,347	07/21/2015	03/15/2060
46619X-AA-1	HENDR 2015-3A A				1.A FE	2,700,868	114.4300	3,097,709	2,707,077	2,701,472		298			4.080	4.180	MON	4,909	110,097	10/04/2018	03/15/2070
46619X-AB-9	HENDR 2015-3A B				2.C FE	4,713,916	116.7870	5,506,416	4,714,934	4,714,443		(375)			5.680	5.820	MON	11,903	267,222	11/20/2015	03/15/2072
46620J-AA-9	HENDR 2017-1A A				1.A FE	4,671,934	112.5470	5,262,135	4,675,500	4,676,144		2,729			3.990	4.050	MON	8,291	182,618	03/15/2017	08/15/2062
46620J-AB-7	HENDR 2017-1A B				2.B FE	2,495,719	120.7000	2,873,178	2,380,429	2,672,816		114,038			5.430	4.180	MON	275,107	129,214	07/25/2019	08/15/2062
46620V-AA-2	HENDR 2017-2A A				1.A FE	7,298,123	109.5220	7,996,660	7,301,418	7,297,616		(2,173)			3.530	3.590	MON	13,691	257,740	08/01/2017	09/15/2072
46620V-AB-0	HENDR 2017-2A B				2.C FE	985,590	118.2920	1,166,497	986,116	985,817		26			5.090	5.210	MON	6,135	50,193	08/01/2017	09/17/2074
46650X-AB-9	HENDR 2019-1A B			2	2.B FE	1,998,388	109.5040	2,190,080	2,000,000	1,999,075		369			4.530	4.620	MON	4,027	90,200	03/01/2019	08/15/2073
46651N-AA-2	JOLAR 2019-1 A			2	2.A FE	15,736,236	96.7980	15,310,535	15,816,995	15,744,129		10,501			3.967	4.130	MON	27,887	626,639	04/08/2021	04/15/2044

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
46651T-AA-9	HENDR 2018-1A A			2,4	1.A FE	3,398,771	111.5250	3,307,827	2,965,996	3,396,363		(31,326)			3.740	2.130	MON	4,930	111,351	01/11/2021	10/15/2072
46665R-AA-7	JGW 2020-D			4	1.F FE	15,220,783	106.3760	16,191,321	15,220,783	15,220,783					3.250	3.290	MON	43,420	494,623	06/02/2020	01/01/2064
470170-AA-9	JAMAICA MERCHANT VOUC 5.875 08JUL22				3.A FE	1,015,229	100.9030	1,024,395	1,015,229	1,015,229					5.875	5.860	JAJO	13,751	59,320	04/30/2015	07/08/2022
47017O-AD-3	NCBJ 2016-1 A				3.A FE	10,519,102	104.4490	10,987,129	10,519,102	10,519,102					5.625	5.740	JAJO	141,350	590,167	11/10/2016	01/05/2027
47047M-AQ-0	JTWN 2013-2A BR				1.F FE	6,000,000	97.9130	5,874,768	6,000,000	6,000,000					1.798	1.870	JAJO	21,279	113,142	03/14/2018	04/22/2030
476681-AB-7	JMIKE 2021-1A A2I			2	2.B FE	6,000,000	99.7100	5,982,600	6,000,000	6,000,000					2.891	2.890	FMAN	10,600		12/03/2021	02/15/2052
48250R-BN-5	KKR 12 BR2				1.C FE	7,025,000	100.0000	7,024,979	7,025,000	7,025,000					1.823	1.910	JAJO	27,759	135,101	08/30/2018	10/15/2030
48250V-AY-3	KKR 13 CR				1.D FE	6,000,000	99.5500	5,973,012	6,000,000	6,000,000					1.622	1.700	JAJO	20,819	103,398	02/15/2018	01/16/2028
48252K-AC-3	KKR 21 B				1.C FE	13,000,000	99.5220	12,937,886	13,000,000	13,000,000					1.523	1.600	JAJO	42,919	210,467	03/15/2018	04/15/2031
48255K-AA-4	KKR CORE SR SECURED NOTES				2.B PL	10,000,000	99.4270	9,942,700	10,000,000	10,000,000					4.000	4.040	FA	151,111	191,741	07/29/2021	07/15/2031
482739-AH-2	KVK 2013-1A CR			2	1.B FE	4,026,500	99.8800	4,080,094	4,085,000	4,043,832		11,284			2.126	2.610	JAJO	35,639	90,917	04/09/2020	01/15/2028
48273L-AC-6	KVK 2018-1A B				1.A FE	4,500,000	100.0000	4,499,978	4,500,000	4,500,000					1.809	1.850	FMAN	9,501	83,629	05/03/2018	05/20/2029
48275R-AG-2	KREF 2021-FL2 C			2,4	1.G FE	5,000,000	99.5090	4,975,430	5,000,000	5,000,000					2.108	2.110	MON	4,979	35,684	07/23/2021	02/15/2039
49836M-AA-6	REIGN 2019-1A			5	1.G FE	98,000,000	100.2440	98,239,120	98,000,000	98,000,000					5.000	4.900	MN	448,056	4,900,000	06/05/2019	05/30/2049
50202K-AJ-5	LCCM 2021-FL2 D			2,4	2.B FE	1,000,000	99.7450	997,451	1,000,000	1,000,000					3.009	3.070	MON	1,588	12,883	07/01/2021	12/15/2038
50209L-AA-5	LMRK 2018-1A C				1.G FE	5,610,779	100.9420	5,663,916	5,611,048	5,615,517		3,526			3.970	3.980	MON	9,900	216,221	05/25/2018	06/15/2048
50209L-AB-3	LMRK 2018-1A D				2.C FE	2,337,159	101.6380	2,376,227	2,337,936	2,337,800		(112)			4.700	4.810	MON	4,884	109,883	05/25/2018	06/15/2048
50209L-AC-1	LMRK 2018-1A F				3.C FE	2,804,755	98.4860	2,763,053	2,805,526	2,805,416		(352)			5.920	6.090	MON	7,382	166,087	05/25/2018	06/15/2048
53946C-AE-9	LNCR 2021-CRE4 C			2,4	1.G FE	2,100,000	99.8690	2,097,249	2,100,000	2,100,000					1.864	1.830	MON	1,849	33,535	01/28/2021	07/15/2035
53946J-AC-8	LNCR 2019-CRE2 AS			4	1.A FE	11,962,580	99.9650	13,721,237	13,726,000	12,570,378		511,572			1.609	5.830	MON	411,709	223,186	04/14/2020	05/15/2036
53946J-AG-9	LNCR 2019-CRE2 C			2	1.G FE	7,774,609	99.6440	7,722,410	7,750,000	7,751,870		219			2.109	2.130	MON	7,721	165,304	07/02/2019	05/15/2036
53946M-AC-1	LNCR 2018-CRE1 AS			4	1.A FE	2,087,531	100.0000	2,100,000	2,100,000	2,093,061		4,769			1.609	1.800	MON	1,596	34,146	11/18/2020	05/15/2028
53946M-AE-7	LNCR 2018-CRE1 B				1.D FE	18,518,281	99.9760	18,495,468	18,500,000	18,524,113		(22,357)			1.809	1.700	MON	15,810	338,326	07/02/2019	05/15/2028
53946M-AG-2	LNCR 2018-CRE1 C				1.G FE	10,031,250	99.9460	9,994,630	10,000,000	10,017,531		(51,145)			2.659	2.170	MON	12,560	269,059	07/01/2019	05/15/2028
53947D-AG-1	LNCR 2019-CRE3 C			2	1.G FE	900,000	99.5040	895,532	900,000	900,000					2.059	2.090	MON	875	18,740	05/23/2019	04/15/2034
53947X-AL-6	LNCR 2021-CRE5 D			2,5	2.B FE	3,000,000	99.6220	2,988,645	3,000,000	3,000,000					3.109	3.180	MON	4,405	50,175	05/25/2021	06/15/2036
53948H-AJ-5	LNCR 2021-CRE6 D			2,5	2.B FE	6,000,000	99.7330	5,983,998	6,000,000	6,000,000					2.959	3.020	MON	8,386	20,071	10/27/2021	11/15/2038
55283L-AA-3	MAPSL 2019-1A A			2	1.F	27,106,762	98.4440	26,718,783	27,141,099	27,114,686		3,495			4.458	4.570	MON	53,776	1,209,950	03/10/2020	03/15/2044
55356M-AA-3	MSF SS ABS TRUST				1.A FE	55,000,000	100.2090	55,114,877	55,000,000	55,000,000					6.500	6.650	FMAN	456,806	3,575,000	11/08/2007	11/17/2043
55356R-AA-2	MSF A-1 TRUST				1.A FE	35,000,000	100.8580	35,300,268	35,000,000	35,000,000					7.000	7.180	FMAN	292,639	2,450,000	11/08/2007	11/20/2043
55446M-AA-5	MAACH 2019-1 A			2	1.G FE	25,867,798	98.0130	25,372,711	25,887,088	25,872,591		1,625			3.474	3.540	MON	39,970	899,317	03/09/2020	10/15/2039
55821U-AE-4	MDPK 2021-48A C			2,4	1.F FE	1,500,000	99.4170	1,491,252	1,500,000	1,500,000					2.123	2.220	JAJO	11,189	21,124	01/15/2021	04/19/2033
55821U-AG-9	MDPK 2021-48A D			2,4	2.C FE	3,000,000	100.0170	3,000,519	3,000,000	3,000,000					3.123	3.250	JAJO	32,878	61,831	01/15/2021	04/19/2033
55955K-AE-4	MAGNE 2021-29A C			2,4	1.F FE	2,000,000	98.8210	1,976,418	2,000,000	2,000,000					1.773	1.860	JAJO	7,686	21,078	02/05/2021	01/15/2034
55955K-AG-9	MAGNE 2021-29A D			2,4	2.C FE	1,000,000	98.8030	988,032	1,000,000	1,000,000					2.723	2.840	JAJO	5,901	16,107	02/05/2021	01/15/2034
56564R-AA-8	MAPSL 2018-1A A				2.A FE	8,677,159	101.1260	8,775,177	8,677,469	8,685,862		4,869			4.212	4.260	MON	16,244	365,495	04/26/2018	05/15/2043
56576Q-AQ-1	MCLO 2013-5A A2R				1.B FE	6,842,063	99.9250	6,819,888	6,825,000	6,852,328		17,346			1.609	1.390	FMAN	12,512	111,689	01/23/2018	11/21/2027
56577A-AN-2	MCLO 2014-7A BR			2	1.A FE	7,258,992	99.9540	7,255,682	7,258,992	7,258,992					2.485	2.580	JAJO	32,581	186,862	04/12/2017	10/28/2025
573452-AA-7	MARTINIQUE 2008-A1				1.A FE	27,000,000	99.3550	26,825,888	27,000,000	27,000,000					6.600	6.760	JAJO	331,650	1,782,000	05/01/2017	01/24/2043
59801Q-AN-9	MIDO 2015-4A CR				1.A FE	8,500,000	99.9990	8,499,932	8,500,000	8,500,000					1.773	1.860	JAJO	32,667	159,158	03/27/2018	04/15/2027
59801T-AN-3	MIDO 2016-5A B1R				1.A FE	1,000,000	99.7610	997,609	1,000,000	1,000,000					1.723	1.800	JAJO	3,543	18,159	08/23/2018	07/19/2028
610333-AW-6	MOCAP 2014-1A CR			2	1.A FE	4,985,176	100.0000	4,985,166	4,985,176	4,985,176					2.528	2.630	JAJO	24,857	130,903	06/18/2019	10/22/2026
63172D-AA-9	CFOZ 2019-1 A			2	1.F FE	5,697,625	101.0550	5,757,729	5,697,625	5,697,625					3.980	4.030	FMAN	28,976	226,766	08/16/2019	08/15/2034
63943B-AB-9	NAVTR 2021-1 B			4	2.B FE	999,995	99.3270	993,270	1,000,000	998,307		(1,688)			3.571	3.620	MON	1,587	4,464	11/05/2021	11/15/2046
64131E-AG-2	NEUB 2016-23A BR				1.C FE	15,000,000	99.9680	14,995,230	15,000,000	15,000,000					1.672	1.750	JAJO	51,561	264,078	09/20/2018	10/17/2027
64134J-AE-3	NEUB 2021-40A C			2,4	1.F FE	1,000,000	99.6440	996,442	1,000,000	1,000,000					1.872	1.960	JAJO	4,057	11,790	01/27/2021	04/15/2033
64134J-AG-8	NEUB 2021-40A D			2,4	2.C FE	1,700,000	98.8030	1,679,656	1,700,000	1,700,000					2.872	2.990	JAJO	10,579	30,526	01/27/2021	04/15/2033
65251P-AY-9	NSLP 2014-1A AR				1.A FE	60,562,726	99.9310	60,520,998	60,562,726	60,562,726					1.503	1.580	JAJO	176,574	957,343	04/20/2018	04/25/2031
65251P-BA-0	NSLP 2014-1A BR				1.C FE	6,000,000	99.8470	5,990,844	6,000,000	6,000,000					1.973	2.060	JAJO	22,371	123,358	04/20/2018	04/25/2031
65251P-BL-6	NSLP 2014-1A C2R				1.F FE	8,998,078	100.0180	9,001,620	9,000,000	8,958,149		(41,148)			5.403	5.640	JAJO	89,150	486,270	04/20/2018	04/25/2031
65251Q-AG-6	NSCDN 2014-1A D				1.E FE	1,002,500	99.9930	999,934	1,000,000	1,001,326		583			4.473	4.530	JAJO	8,451	45,837	01/26/2018	01/25/2027
65251X-AQ-9	NSBKY 2016-1A BR			2	1.A FE	7,840,000	100.0030	8,140,277	8,140,000	7,928,803		70,136			2.723	4.000	JAJO	41,881	229,084	03/20/2020	10/25/2028
65252A-AG-0	NWSTR 2017-1A CN			2	1.A FE	1,825,302	100.0880	1,826,916	1,825,302	1,825,302					3.713	3.750	MJSD	2,260	67,741	02/15/2017	03/20/2027
65252A-AJ-4	NWSTR 2017-1A DN			2	1.A FE	4,000,000	100.0740	4,002,960	4,000,000	4,000,000					5.313	5.430	MJSD	7,085	213,160	02/15/2017	03/20/2027
65252B-AA-1	FSSLF 2015-2A A1N				1.A FE	38,866,491	99.2710	38,583,038	38,866,491	38,866,491					1.401	1.340	JAJO	96,838	575,745	04/11/2018	04/29/2030
66516X-AC-9	NORTHERN GROUP HOUSING				1.C FE	25,327,550	146.2510	36,260,060	24,793,000	25,311,049		(14,417)			6.503	6.290	MON	71,657	1,686,668	10/21/2020	08/15/2053

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
66858C-AE-7	WOODS 2018-12BA B			4	1.C FE	1,135,938	100.0160	1,250,205	1,250,000	1,156,298		17,119			2.052	3.730	MJSD	1,212	25,456	04/14/2020	06/15/2031
66860C-AE-3	WOODS 2018-14BA B			4	1.C FE	15,390,000	99.8950	17,981,172	18,000,000	15,841,818		323,745			1.884	4.500	FMAN	48,412	349,336	03/26/2020	11/13/2031
67092B-AA-1	OCP 2015-9A D				3.A FE	1,477,500	99.5290	1,990,576	2,000,000	1,676,844		68,613			5.573	12.910	JAJO	24,153	114,504	05/19/2016	07/15/2027
67107K-BB-1	OCP 2014-7A A2RR				1.C FE	9,000,000	100.0160	9,001,404	9,000,000	9,000,000					1.781	1.860	JAJO	32,512	167,996	08/22/2018	07/20/2029
67109W-AL-2	OZLM 2015-12A A2R				1.A FE	6,000,000	99.9240	5,995,464	6,000,000	6,000,000					1.731	1.800	JAJO	18,182	109,059	09/05/2018	04/30/2027
67578F-AE-7	OCT49 2020-5A C			2,4	1.F FE	1,000,000	99.1290	991,285	1,000,000	1,000,000					2.173	2.270	JAJO	4,710	16,419	12/11/2020	01/15/2033
67578F-AG-2	OCT49 2020-5A D			2,4	2.C FE	2,000,000	100.1360	2,002,712	2,000,000	2,000,000					3.523	3.670	JAJO	15,270	52,788	12/11/2020	01/15/2033
682337-AA-8	OELF 2019-3A A1			2	1.A FE	18,000,000	104.6540	18,837,792	18,000,000	18,000,000					4.250	4.310	JAJO	153,000	765,000	05/24/2019	07/19/2037
69122D-AA-7	OR 2019-1A A			2	1.A FE	38,500,000	100.0560	38,521,483	38,500,000	38,500,000					1.959	1.950	FMAN	91,599	774,369	04/25/2019	05/20/2031
69144A-AA-7	OXFIN 2020-1A A2			4	1.F FE	2,500,000	101.1030	2,527,575	2,500,000	2,500,000					3.101	3.140	MON	3,446	77,525	01/28/2020	02/15/2028
69144A-AB-5	OXFIN 2020-1A B			4	2.B FE	1,000,000	101.4210	1,014,210	1,000,000	1,000,000					4.037	4.110	MON	1,794	40,370	01/28/2020	02/15/2028
69290L-AG-2	PFP 2021-7 C			2,4	1.G FE	999,950	99.3690	993,637	999,950	999,950					1.757	1.780	MON	879	12,882	03/03/2021	04/14/2038
69290L-AJ-6	PFP 2021-7 D			2,5	2.B FE	3,999,800	99.6380	3,985,337	3,999,800	3,999,800					2.507	2.550	MON	5,015	73,693	03/03/2021	04/14/2038
69290L-AL-1	PFP 2021-7 E			2,4	2.C FE	1,200,180	99.6410	1,195,636	1,199,940	1,200,150		(31)			3.107	3.180	MON	1,864	22,240	05/14/2021	04/14/2038
69700K-AC-7	PSTAT 2018-4A A2				1.A FE	5,000,000	99.9820	4,999,090	5,000,000	5,000,000					1.606	1.650	FMAN	31,647	82,098	09/24/2018	11/15/2026
69700T-AA-2	PFIXD 2019-1A A			2	1.A FE	15,150,000	100.3330	15,200,495	15,150,000	15,150,000					4.640	4.690	AO	138,639	702,960	02/21/2019	04/20/2037
69701Y-AE-2	PSTAT 2021-1A B			2,4	1.E FE	2,000,000	99.5880	1,991,762	2,000,000	2,000,000					1.931	2.010	JAJO	7,833	26,563	01/07/2021	04/20/2029
69701Y-AG-7	PSTAT 2021-1A C			2,4	2.A FE	1,000,000	99.9810	999,808	1,000,000	1,000,000					3.031	3.200	MON	3,537	20,737	01/07/2021	04/20/2029
701631-AC-7	PARLI 2021-2A C			2,4	1.F FE	5,000,000	99.7480	4,987,410	5,000,000	5,000,000					2.700	2.740	FMAN	18,750		07/12/2021	08/20/2032
75405R-AC-7	RPRO 2005-1A B				1.D FE	6,820,986	99.8940	7,153,930	7,161,522	7,024,019		132,468			1.056	8.720	JAJO	28,120	79,632	04/09/2018	03/23/2024
75574X-AE-5	RCMT 2019-FL3 B			2	1.C FE	3,000,000	99.5040	2,985,114	3,000,000	3,000,000					1.751	1.780	MON	5,376	53,155	03/29/2019	03/25/2034
75574X-AG-0	RCMT 2019-FL3 C			2	1.F FE	6,907,000	97.6270	6,743,069	6,907,000	6,907,000					2.151	2.190	MON	17,421	150,317	03/29/2019	03/25/2034
77588J-AA-4	RCF 2021-2A A			2,4	1.A FE	13,000,000	99.6300	12,951,874	13,000,000	13,000,000					2.625	2.620	AO	95,740		09/02/2021	10/25/2039
78485W-AC-3	STWD 2019-FL1 AS			4	1.A FE	1,908,125	100.0070	2,000,146	2,000,000	1,938,870		26,679			1.564	3.020	MON	1,478	31,196	08/14/2020	07/15/2038
78485W-AE-9	STWD 2019-FL1 B			4	1.D FE	981,250	99.8260	998,255	1,000,000	987,732		5,685			1.708	2.360	MON	807	17,626	08/25/2020	07/15/2038
78485W-AG-4	STWD 2019-FL1 C			2	1.G FE	6,000,000	99.7470	5,984,820	6,000,000	6,000,000					2.058	2.090	MON	5,833	127,047	07/26/2019	07/15/2038
78520E-AA-4	SDCP 2020-1 A2			4	1.E FE	18,867,200	104.1770	19,793,630	19,000,000	18,898,480		25,338			3.812	4.050	MON	25,307	722,268	04/23/2020	03/20/2045
80306A-AA-8	SAPA 2018-1A A				2.B FE	11,778,505	90.1250	10,784,109	11,965,724	11,808,976		28,608			4.250	4.660	MON	22,602	508,542	03/23/2020	03/15/2040
80307A-AA-7	SAPA 2020-1A A			4	2.A FE	13,150,970	97.3110	12,797,536	13,151,172	13,150,930		(103)			3.228	3.240	MON	35,377	424,519	02/10/2020	03/15/2040
81761T-AA-3	SERV 2020-1 A21			4	2.C FE	4,416,625	99.5740	4,397,810	4,416,625	4,416,625					2.841	2.870	JAJO	21,261	111,883	11/20/2020	01/30/2051
81761T-AC-9	SERV 2020-1 A2II			4	2.C FE	24,365,875	101.1210	24,639,016	24,365,875	24,365,875					3.337	3.370	JAJO	137,773	725,005	11/20/2020	01/30/2051
81881G-AE-8	SHACK 2014-6RA B				1.A FE	2,000,000	99.9450	1,998,908	2,000,000	2,000,000					1.852	1.940	JAJO	7,821	38,850	07/03/2018	07/17/2028
82323M-AA-7	SAIL 2018-1 CN			6	2.C PL	9,838,630	46.8510	9,636,812	20,568,858	9,838,630							MON	6,585	59,662	12/29/2017	09/15/2065
83546D-AQ-1	SONIC 2021-1A A2II			2	2.B FE	12,568,500	98.2970	12,354,458	12,568,500	12,568,500					2.636	2.630	MON	10,123	92,029	07/29/2021	08/20/2051
85208U-AA-2	SPRTE 2021-1 A			2	1.G FE	29,546,739	98.4790	29,319,759	29,772,600	29,550,295		4,939			3.750	4.030	MON	49,621	80,634	11/12/2021	10/15/2046
854432-AD-3	STANI 2014-1A D				1.A FE	1,812,142	100.2930	2,122,569	2,116,370	1,996,790		104,488			3.702	9.940	MJSD	3,701	78,505	01/05/2016	06/15/2025
85774D-AE-4	SPST 2021-WL1 E			2,4	2.B FE	333,333	100.0220	333,407	333,333	333,333					2.101	2.130	MON	1,628	6,652	01/19/2021	01/24/2023
85774D-AF-1	SPST 2021-WL1 F			2,4	2.B FE	333,333	100.0220	333,407	333,333	333,333					2.601	2.640	MON	2,016	8,237	01/19/2021	01/24/2023
85815C-AC-3	STCR 2018-1A B				1.C FE	5,000,000	99.6670	4,983,355	5,000,000	5,000,000					1.603	1.680	JAJO	17,374	85,004	03/28/2018	04/15/2031
85816W-AE-4	STCR 2014-1RA B				1.C FE	26,880,000	99.6150	26,776,512	26,880,000	26,880,000					1.629	1.700	JAJO	87,602	460,020	02/14/2018	04/21/2031
86190B-AB-0	STR 2021-1 A2			2	1.A FE	8,175,800	104.0100	8,507,498	8,179,500	8,175,880		56			2.960	3.000	MON	7,398	115,004	05/19/2021	06/20/2051
86190B-AD-6	STR 2021-1A A4			2,4	1.E FE	1,495,648	104.7840	1,567,831	1,496,250	1,495,659		5			3.700	3.760	MON	1,692	26,297	05/19/2021	06/20/2051
86212V-AA-2	STR 2016-1A A1				1.E FE	34,217,978	103.5660	35,456,990	34,236,130	34,223,745		(1,115)			3.960	4.040	MON	41,426	1,355,751	10/12/2016	10/20/2046
86212V-AB-0	STR 2016-1A A2			2	1.E FE	10,218,947	103.9600	10,446,710	10,048,778	10,163,875		(21,714)			4.320	4.130	MON	13,264	434,079	08/24/2017	10/20/2046
86212V-AE-4	STR 2018-1A A2				1.A FE	20,353,069	105.8850	21,558,956	20,360,728	20,353,978		(742)			4.290	4.380	MON	26,690	873,475	10/12/2018	10/20/2048
86213B-AB-3	STR 2014-1A A2				1.E FE	9,749,969	101.7510	9,789,718	9,621,250	9,675,880		(24,047)			5.000	4.840	MON	14,699	481,041	07/30/2014	04/20/2044
86213C-AB-1	STR 2015-1A A2				1.E FE	10,283,978	102.6300	10,416,944	10,149,999	10,223,945		(22,116)			4.170	4.000	MON	12,933	423,269	09/13/2017	04/20/2045
87159Q-AW-8	SYMP 2014-14A E			2	3.C FE	749,250	99.5330	746,501	750,000	754,532		3,033			4.726	4.720	JAJO	7,779	36,463	12/26/2017	07/14/2026
87233G-AE-0	TCP 2016-1A A1J				1.A FE	4,048,594	100.0730	4,051,533	4,048,594	4,048,594					2.502	2.510	MJSD	4,785	100,922	05/01/2017	12/15/2028
87233G-AG-5	TCP 2016-1A A2				1.C FE	3,000,000	100.0150	3,000,456	3,000,000	3,000,000					3.202	3.240	MJSD	4,537	96,075	11/22/2016	12/15/2028
87249F-AG-9	TICP 2018-3R C				1.C FE	4,250,000	99.5700	4,231,725	4,250,000	4,250,000					1.931	2.010	JAJO	16,646	85,795	04/05/2018	04/20/2028
87249T-AG-9	TICP 2018-IIA B				1.C FE	10,000,000	98.7240	9,872,410	10,000,000	10,000,000					1.781	1.850	JAJO	36,125	186,662	03/21/2018	04/20/2028
87276V-AC-9	TRTX 2019-FL3 AS			4	1.A FE	2,490,000	99.8510	2,995,527	3,000,000	2,643,734		124,565			1.614	7.300	MON	2,287	48,303	03/20/2020	09/15/2034
87342R-AC-8	BELL 2016-1A A23				2.B FE	64,829,829	104.8280	67,965,181	64,834,950	64,829,583		(682)			4.970	5.060	FMAN	322,230	3,222,297	04/06/2020	05/25/2046
87342R-AE-4	BELL 2018-1 A2II				2.B FE	14,550,000	108.9030	15,845,387	14,550,000	14,550,000					4.990	5.020	FMAN	75,222	718,770	11/14/2018	11/25/2048
87342R-AJ-3	BELL 2021-1A A23			2	2.B FE	42,750,000	98.0870	41,932,193	42,750,000	42,750,000					2.542	2.560	FMAN	108,671	289,788	08/11/2021	08/25/2051
87404L-AA-0	TLWND 2019-1 A			2	2.B FE	42,573,311	97.7330	47,649,379	48,754,647	42,577,387					3.967	4.120	MON	85,960	1,940,536	06/17/2020	12/15/2044

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
88576N-AP-3	HENDR 2007-3A A1				1.C FE	2,712,270	117.9670	3,098,745	2,626,790	2,699,791		(9,466)			6.150	5.700	MON	7,629	161,548	11/16/2015	10/15/2048
88576P-AC-7	HENDR 2004-A A1				1.A FE	280,388	99.1260	338,949	341,937	316,707		18,433			0.459	6.130	MON	74	1,571	08/22/2008	09/15/2045
88576R-AA-7	321 HENDERSON REC III CL A				1.A FE	5,252,455	109.5050	5,753,263	5,253,872	5,255,811		(1,154)			6.190	6.350	MON	14,454	325,215	03/06/2008	01/15/2044
88576U-AA-0	HENDR 2008-2A				1.A FE	5,930,337	115.4100	6,847,106	5,932,853	5,934,157		(830)			6.270	6.440	MON	16,533	371,990	05/02/2008	12/15/2030
88576U-AB-8	HENDR 2008-2B				1.E FE	2,997,558	133.0250	3,990,750	3,000,000	2,998,264		(331)			8.630	8.980	MON	11,507	258,900	05/02/2008	11/15/2033
88576V-AA-8	321 HENDERSON RECEIVABLES V 2008-A				1.A FE	7,152,341	131.0930	9,702,530	7,401,257	7,231,126		22,226			8.000	8.840	MON	26,316	592,101	12/06/2018	06/15/2045
88713X-AA-8	TIMBERLINE CAPITAL TRUST				1.A FE	25,000,000	100.4210	25,105,329	25,000,000	25,000,000					7.250	7.440	MJSD	85,590	1,812,500	03/06/2008	03/20/2043
89655Y-AA-4	TRL 2009-1A A				2.C FE	4,584,636	107.2680	4,484,598	4,180,742	4,451,782		(60,018)			6.657	4.970	MON	11,596	276,945	08/24/2018	11/16/2039
89854D-A*-2	TSGE 2017-1 NOTE			2	2.A PL	21,200,000	101.5900	21,537,122	21,200,000	21,200,000					6.250	6.240	MON	33,125	1,325,000	07/05/2017	09/22/2031
91823A-AH-4	VBTOW 2018-1A D				2.B FE	250,000	100.6150	251,538	250,000	250,000					4.122	4.190	MON	458	10,305	02/12/2018	02/15/2048
91823A-AJ-0	VBTOW 2018-1A F				3.C FE	4,559,492	100.8760	4,640,296	4,600,000	4,586,057		11,164			5.250	5.650	MON	10,733	241,500	12/06/2018	02/15/2048
91823A-AS-0	VBTOW 2020-1A F			4	3.C FE	20,300,000	106.7020	21,660,506	20,300,000	20,300,000					6.657	6.860	MON	60,061	1,351,371	05/12/2020	06/15/2050
92329Y-AN-6	VENTR 2014-17A BRR				1.A FE	18,000,000	99.9170	17,985,024	18,000,000	18,000,000					1.523	1.600	JAJO	59,426	291,415	04/02/2018	04/15/2027
92329Y-AQ-9	VENTR 2014-17A CRR				1.D FE	7,125,000	99.5070	7,089,874	7,125,000	7,125,000					1.973	1.870	JAJO	30,470	147,860	04/02/2018	04/15/2027
92330K-AA-1	VENTR 2015-20A E1			2	3.C FE	959,310	99.1500	960,760	969,000	961,610		(3,106)			5.123	5.570	JAJO	10,757	51,056	12/26/2017	04/15/2027
92915U-AQ-7	VOYA 2017-2A CR			2,5	2.B FE	5,250,000	99.7110	5,234,807	5,250,000	5,250,000					3.723	3.870	JAJO	42,358	100,206	03/26/2021	06/15/2030
93142*-AA-2	WALGREENS CO SERIES 2002A				2.B	3,323,505	109.0630	3,624,164	3,323,003	3,323,580					6.470	6.470	MON	9,555	214,820	09/26/2002	11/15/2028
94354K-AA-8	WAAV 2019-1 A			2	2.A FE	23,211,489	98.0090	22,972,779	23,439,458	23,246,212		40,166			3.597	3.830	MON	46,905	766,041	08/06/2021	09/15/2044
94949L-AN-0	WELF 2016-2A A2R				1.B FE	5,000,000	99.7920	4,989,590	5,000,000	5,000,000					1.711	1.780	JAJO	17,353	89,782	10/26/2018	10/20/2028
95058X-AL-2	WEN 2021-1 A2II			2	2.B FE	31,840,000	100.1590	31,890,626	31,840,000	31,840,000					2.775	2.800	MJSD	55,996	424,600	06/15/2021	06/15/2051
96928*-CH-8	CTL - WALGREENS POOL III				2.B	6,108,810	114.9500	7,022,057	6,108,788	6,108,810					6.610	6.610	MON	17,946	408,788	10/14/2009	11/15/2034
96928*-EB-9	CTL - WALMART (ANAHEIM CA)				2.B	293,107	100.0000	293,107	293,107	293,354					4.710	4.710	MON	614	13,806	04/20/2011	01/15/2023
974153-AB-4	WSTOP 2020-1A A2			4	2.B FE	5,970,000	100.3200	5,989,104	5,970,000	5,970,000					2.841	2.870	MJSD	28,822	186,097	10/09/2020	12/05/2050
97770*-AA-2	WOLFENT 2021-1 A			2	2.B PL	49,279,627	100.0000	49,279,627	49,279,627	49,279,627					2.990	3.030	FMAN	171,631	937,285	03/19/2021	05/20/2045
97770*-AB-0	WOLFENT 2021-1 B			2,4	3.B PL	39,000,000	100.0000	39,000,000	39,000,000	39,000,000					4.980	5.090	FMAN	225,483	1,235,455	03/19/2021	05/20/2045
979888-AE-4	WDMNT 2018-4A B				1.C FE	7,000,000	99.5450	6,968,143	7,000,000	7,000,000					1.831	1.910	JAJO	25,997	134,212	03/29/2018	04/20/2030
97988A-AL-3	WDMNT 2017-3A A1R			4	1.A FE	33,000,000	100.0650	33,021,582	33,000,000	33,000,000					1.811	1.890	JAJO	121,220	626,022	02/20/2020	04/20/2032
BGH2Z7-9J-8	CTL - WALGREENS				2.B	2,840,524	116.2050	3,299,581	2,839,439	2,840,524					6.900	6.900	MON	16,639	393,364	08/14/2009	01/15/2035
BGH2ZY-BR-8	CTL - WALGREENS POOL II				2.B	1,864,620	115.6830	2,157,044	1,864,620	1,864,620					6.800	6.800	MON	5,635	137,598	10/13/2009	06/15/2034
BGH330-18-8	SUTTONPARK STRUC 5.14 15NOV52 REST				1.F FE	1,116,844	107.8470	1,247,160	1,156,416	1,120,962		3,676			5.140	5.780	MON	2,642	59,440	03/07/2018	11/15/2052
BGH35K-HQ-5	AT FDG NT ISSUER LLC 4.25 23SEP27				1.F PL	14,373,742	100.0000	14,373,742	14,373,742	14,373,742					4.250	4.250	MJSD	191,978	472,941	05/17/2013	08/15/2027
BGH35K-HR-3	AT FDG NT ISSUER LLC 6.125 23SEP27				3.C PL	3,383,333	100.0000	3,383,333	3,383,333	3,383,333					6.125	6.120	MJSD	9,210	207,229	05/17/2013	08/15/2027
BGH36H-P6-6	CORVIAS MGMT FEE 6.25 01JAN44 RESTR			1,2	1.C	26,562,217	108.0630	28,703,928	26,562,217	26,562,217					6.250	6.250	JD	1,798,673	1,941,925	10/02/2013	12/01/2043
BGH5C2-LR-5	AASET 2014-1 AR				1.F FE	37,877,087	92.0040	34,848,473	37,877,087	37,877,087					4.076	4.150	MON	94,548	1,542,850	12/29/2017	01/15/2043
BGH5C2-LS-3	AASET 2014-1 CR				5.B FE	2,409,309	54.7930	2,409,309	4,397,095	2,409,309			1,987,786			38.080	MON	437,360		12/29/2017	01/15/2043
BGH5DF-CN-4	CTL - FBI BRONX TRUST 2018				1.B PL	10,015,614	106.6160	10,678,051	10,015,468	10,015,614					3.810	3.810	MON	16,960	387,650	01/26/2018	07/15/2033
BGH5HU-84-4	VUMC 2018-1 LOAN				1.F PL	66,500,000	115.7080	76,945,953	66,500,000	66,500,000					4.920	5.020	MON	272,650	3,300,870	06/07/2018	07/01/2048
BGH5TT-XW-4	CTL - AMZN S BERNARDINO A-1 FUNDED				1.F	19,959,078	115.5400	23,060,818	19,959,078	19,959,078					4.576	4.570	MON	116,703	904,630	07/03/2019	03/15/2040
BGH6C8-UB-5	CLOUD HQ 2019-1 A2			4	1.E PL	41,679,561	102.1540	42,577,297	41,679,561	41,679,561					3.410	3.440	MON	134,912	1,492,855	10/30/2019	07/15/2040
BGH6E5-ZA-6	CTL - AMAZON OFFICE (WA)			4	1.G	608,424	101.1630	615,503	608,424	608,424					3.018	3.010	MON	816	(16,424)	12/20/2019	12/17/2024
BGH6M6-92-2	FINANCIAL INSTITUTION NOTE SECURITIZATI			4	1.D PL	28,000,000	102.6500	28,742,000	28,000,000	28,000,000					5.000	5.130	JAJO	645,556	1,400,000	04/22/2020	10/15/2038
BGH7F7-TD-0	PROJECT POMEGRANATE			2,4	1.G Z	3,567,090	100.0000	3,567,090	3,567,090	3,567,090					2.580	2.680	MJSD	4,090	22,270	09/29/2021	09/15/2026
BGH7F7-VB-1	PROJECT POMEGRANATE			2,4	1.G Z	2,435,489	100.0000	2,389,068	2,389,068	2,389,068				(46,421)	2.450	1.950	MJSD	2,601	15,929	09/29/2021	09/15/2026
00037U-AA-8	AASET 2018-3 A		D		2.B FE	52,302,045	92.0040	48,119,126	52,301,067	52,302,045					4.460	4.550	MON	200,516	3,575,477	11/02/2018	12/15/2038
00037U-AC-4	AASET 2018-3 C		D		5.B FE	1,709,221	54.7930	2,305,543	4,207,717	1,709,221							MON	24,193	(1,403)	11/02/2018	12/15/2038
009349-AR-2	ALS 2016-1 D1		D	4	6.	3,026,299	57.9620	3,692,705	6,370,863	2,857,972		(168,327)			16.000	30.420	MON	135,500	261,923	08/31/2021	12/15/2041
009349-AU-5	ALS 2016-1 D2		D	4	6.	711	57.9620	696	1,200	696	(37)	21			9.310	MON			08/31/2021	12/15/2041
05400E-AB-0	AVOLON 2016 SECURED NOTES		D		1.G PL	553,364	100.0000	553,364	553,364	553,364					3.388	(2.360)	MON	13,332	44,626	03/24/2017	09/15/2022
05551C-AA-3	BIBCARD 2019-1		D	4	2.A FE	51,121,194	102.2010	52,246,628	51,121,194	51,121,194					3.500	3.540	JAJO	417,490	1,752,421	10/22/2019	01/07/2030
05586A-AE-8	BSPRT 2018-FL4 B		D		1.D FE	9,456,701	100.2350	9,468,208	9,446,000	9,680,412		159,841			1.709	1.580	MON	87,813	163,146	10/03/2018	09/15/2035
05586A-AG-3	BSPRT 2018-FL4 C		D		1.G FE	11,527,720	99.5930	11,488,006	11,535,000	11,567,474		39,545			2.209	2.170	MON	11,449	257,702	05/30/2019	09/15/2035

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	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
05601H-AJ-3	BSPRT 2021-FL6 D		D	2,4	2.B FE	2,000,000	99.8780	1,997,558	2,000,000	2,000,000					3.109	3.120	MON	2,937	45,550	03/15/2021	03/15/2036
08866T-AA-0	BIB 2017-1 A		D	2	2.A FE	22,475,757	103.6110	23,287,289	22,475,757	22,475,757					4.080	4.140	JAJO	213,969	917,011	02/10/2017	04/07/2027
08866T-AB-8	BIB 2018-1 A		D		2.A FE	12,000,000	104.3130	12,517,536	12,000,000	12,000,000					4.180	4.240	JAJO	117,040	501,600	03/02/2018	04/07/2028
12502Y-AP-8	CCRIN 2012-CA C		D		1.F FE	1,424,973	101.2990	1,443,480	1,424,973	1,424,973					4.750	4.870	MON	4,283	67,687	07/06/2012	07/10/2022
12807C-AA-1	CAI 2020-1A A		D	4	1.F FE	33,193,525	99.8380	33,147,240	33,201,025	33,200,533		20,119			2.220	2.240	MON	12,284	771,041	09/01/2020	09/25/2045
48244X-AA-0	KDAC 2017-1A A		D	2	3.C FE	28,911,449	88.2550	25,516,677	28,912,443	28,912,241		(3,131)			4.212	4.290	MON	54,124	1,217,776	12/12/2017	12/15/2042
67105V-AQ-7	OAKC 2013-9A ACOM		D		1.A FE	9,281	0.4530	4,896	1,081,764	9,281						9,999.000	JAJO	186,885		05/01/2017	10/20/2025
85573L-AA-9	STARR 2019-1 A		D	2,4	2.B FE	264,312	99.5650	263,954	265,107	264,313		1			4.089	4.120	MON	482		12/16/2021	03/15/2044
87970U-BA-3	TELOS 2014-6A CR		C	2	1.D FE	1,000,000	99.9120	999,121	1,000,000	1,000,000					2.722	2.820	JAJO	5,747	28,222	04/06/2017	01/17/2027
89640A-AC-0	TRNTS 2019-10A B 2.22375% 15 APR 32		D	2,4	1.C FE	500,000	99.9370	499,686	500,000	500,000					2.220	2.210	JAJO	2,405		12/13/2021	04/15/2032
92330L-AC-5	VENTR 2015-21A F		D		5.A FE	3,275,269	85.8290	4,506,012	5,250,000	3,851,537		71,827			6.723	15.990	JAJO	76,483	361,788	07/06/2016	07/15/2027
BGH396-MZ-6	CIC RECEIVABLES MASTER 4.89 07OCT21		D		2.A FE	4,878,806	102.2010	4,986,212	4,878,806	4,878,806					4.890	4.890	JAJO	174,291	347,604	03/28/2014	10/08/2022
BGH3LP-5T-3	AVERY POINT III CLO LTD 0.0 18JAN25		D		1.D FE	518,491	2.6900	30,289	1,125,916	518,491		(72,042)	963,670			203.010	JAJO	123,710	322,007	03/10/2015	01/18/2025
BGH70H-5R-9	ASF HUCKLEBERRY SR. SEC. TERM LOAN		B	2,4	1.F PL	5,514,672	100.0000	5,119,431	5,119,431	5,119,431				(395,241)	3.150	3.230	MJSD	12,543	160,498	01/08/2021	12/03/2025
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						4,570,585,679	XXX	4,697,577,024	4,589,115,772	4,572,851,092	(37)	1,060,528	2,951,456	(441,662)	XXX	XXX	XXX	32,110,220	177,315,852	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						17,051,151,275	XXX	18,207,662,293	17,043,864,949	17,061,085,439	(7,537)	1,540,296	4,990,591	(937,300)	XXX	XXX	XXX	165,266,247	662,799,944	XXX	XXX
Bonds - Hybrid Securities - Issuer Obligations																					
4299999 - Bonds - Hybrid Securities - Issuer Obligations							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities																					
4399999 - Bonds - Hybrid Securities - Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities																					
4499999 - Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities																					
4599999 - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities							XXX								XXX	XXX	XXX			XXX	XXX
4899999 - Bonds - Hybrid Securities - Subtotals - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations																					
BGH33D-QD-2	GUGGENHEIM LOAN SERV CO LLC				1.C	2,515,671	212.9170	5,356,286	2,515,671	2,515,671					11.696	11.690	MON	18,628	220,477	11/26/2012	07/15/2055
4999999 - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						2,515,671	XXX	5,356,286	2,515,671	2,515,671					XXX	XXX	XXX	18,628	220,477	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities																					
5099999 - Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities																					
5199999 - Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities																					
36173M-AA-4	GPIM 2018-1 MM COMBO CLASS A			6	1.G Z	7,867,728	88.6940	7,739,232	8,725,794	7,867,728			868,247		7.525	1.260	JAJO	142,267	634,757	11/20/2018	12/15/2060
36173M-AB-2	GPIM 2018-1 MM COMBO CLASS B			6	2.C Z	5,816,930	86.0930	5,952,270	6,913,754	5,816,930			1,096,824		11.011	2.420	JAJO	962,159	95,562	11/20/2018	12/15/2060
40168P-AH-1	PDFNI 2016-B 1				1.E FE	1,883,905	100.0000	1,883,905	1,883,905	1,883,905					3.248	3.340	JAJO	13,261	63,449	04/12/2016	04/12/2027
40168P-AJ-7	PDFNI 2016-B 2				1.E FE	941,953	100.0000	941,953	941,953	941,953					3.248	3.340	JAJO	6,630	31,724	07/06/2016	04/12/2027
40168P-AK-4	PDFNI 2016-B 3				1.E FE	941,952	100.0000	941,952	941,952	941,952					3.248	3.340	JAJO	6,630	31,724	08/26/2016	04/12/2027
40168P-AL-2	PDFNI 2017-B 4				1.E FE	1,052,017	100.0000	1,052,017	1,052,017	1,052,017					3.248	3.340	JAJO	7,215	94,263	05/09/2017	04/12/2027
40168P-AM-0	PDFNI 2017-B 5				1.E FE	1,306,046	100.0000	1,306,046	1,306,046	1,306,046					3.248	3.340	JAJO	8,957	43,961	06/09/2017	04/12/2027
40168P-AQ-1	PDFNI 2016-C 1				1.E FE	3,986,181	129.0920	5,145,825	3,986,181	3,986,181					3.000	27.370	JAJO	25,910	23,737	04/12/2016	04/12/2027
40168P-AR-9	PDFNI 2016-C 2				1.E FE	1,876,401	129.0920	2,422,276	1,876,401	1,876,401					3.000	27.370	JAJO	12,197	56,843	07/06/2016	04/12/2027
40168P-AS-7	PDFNI 2016-C 3				1.E FE	1,474,501	129.0920	1,903,457	1,474,501	1,474,501					3.000	27.370	JAJO	9,584	44,849	08/26/2016	04/12/2027

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
40168P-AT-5	PDFNI 2017-C 4				1.E FE	688,135	129.0920	888,324	688,135	688,135					3.000	27.370	JAJO	4,358	20,931	05/09/2017	04/12/2027
40168P-AU-2	PDFNI 2017-C 5				1.E FE	1,657,248	129.0920	2,139,367	1,657,248	1,657,248					3.000	27.370	JAJO	10,772	50,408	06/09/2017	04/12/2027
40168P-AX-6	PDFNI 2016-D 1				1.E FE	1,759,690	136.9670	2,410,193	1,759,690	1,759,690					3.000	29.530	JAJO	11,438	(4,066)	04/12/2016	04/12/2027
40168P-AY-4	PDFNI 2016-D 2				1.E FE	857,926	136.9670	1,175,075	857,926	857,926					3.000	29.530	JAJO	5,577	25,956	07/06/2016	04/12/2027
40168P-AZ-1	PDFNI 2016-D 3				1.E FE	709,766	136.9670	972,145	709,766	709,766					3.000	29.530	JAJO	4,613	21,589	08/26/2016	04/12/2027
40168P-BA-5	PDFNI 2017-D 4				1.E FE	701,392	136.9670	960,676	701,392	701,392					3.000	29.530	JAJO	4,442	21,334	05/09/2017	04/12/2027
40168P-BB-3	PDFNI 2017-D 5				1.E FE	732,297	136.9670	1,003,004	732,297	732,297					3.000	29.530	JAJO	4,760	22,274	06/09/2017	04/12/2027
40170F-AA-4	GPIM 2018-1A A1				1.A FE	18,500,000	99.8430	18,470,974	18,500,000	18,500,000					1.653	1.730	JAJO	66,288	323,894	11/20/2018	01/15/2031
78711D-AA-5	SAIL 4 SENIOR NOTES				5.B PL	11,337,407	63.9320	13,228,444	20,691,266	11,337,407			9,383,736			55.270	JAJO	272,504	817,512	08/21/2013	10/31/2025
97188L-AA-1	MERLIN SER 2015-A				1.G Z	40,000,000	100.0000	40,000,000	40,000,000	40,000,000					2.000	2.000	JUL	5,781,000	9,259,135	08/12/2008	07/24/2058
97188M-AA-9	MERLIN SER 2015-B				1.G Z	42,384,222	100.0000	42,384,222	42,384,222	42,384,222					2.000	2.000	JUL	9,119,000	16,790,355	07/07/2008	07/24/2058
97188N-AA-7	MERLIN SER 2015-C				1.G Z	45,000,000	100.0000	45,000,000	45,000,000	45,000,000					2.000	2.000	JUL	6,499,000	873,920	07/07/2008	07/24/2058
BGH3WY-N2-1	SENTRY 2015-1 NOTE				2.B FE	525,538	100.0000	525,538	525,538	525,538					6.750	6.740	MON	7,193		05/01/2017	11/25/2022
5299999 - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						192,001,235	XXX	198,446,895	203,309,984	192,001,235			11,348,807		XXX	XXX	XXX	22,985,755	29,344,111	XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans - Issued																					
5399999 - Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans - Issued							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans – Acquired																					
BGH4SF-PA-5	GPIM HOLDINGS COV LITE TLB				3.B PL	26,665,737	100.1340	26,768,390	26,732,569	26,713,058		10,012			3.500	3.590	MON	2,595	947,191	10/13/2016	07/22/2023
5499999 - Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans – Acquired						26,665,737	XXX	26,768,390	26,732,569	26,713,058		10,012			XXX	XXX	XXX	2,595	947,191	XXX	XXX
5599999 - Bonds - Parent, Subsidiaries and Affiliates - Subtotals - Parent, Subsidiaries and Affiliates						221,182,643	XXX	230,571,571	232,558,224	221,229,964		10,012	11,348,807		XXX	XXX	XXX	23,006,978	30,511,779	XXX	XXX
Bonds: SVO Identified Funds - Exchange Traded Funds – as Identified by the SVO																					
6099999 - Bonds - SVO Identified Funds - Exchange Traded Funds – as Identified by the SVO							XXX								XXX	XXX	XXX			XXX	XXX
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued																					
BGH6H3-E6-0	HERSHA (SOUTHPAW) 1L DDTL FUNDED				5.B GI	195,786	98.0000	191,870	195,786	195,786					5.750	5.750	MJSD	15	4,575	08/24/2021	03/02/2026
6399999 - Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued						195,786	XXX	191,870	195,786	195,786					XXX	XXX	XXX	15	4,575	XXX	XXX
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired																					
00231@-AB-5	ATS ACQUISITION COMPANY T/L 1L 11/21				2.C PL	4,979,000	98.0350	4,960,318	5,059,740	4,980,152		1,152			8.250	8.640	FMAN	35,945	36,176	11/30/2021	11/30/2026
01983J-AB-3	ALLO COMMUNICATIONS 1L DDTL FUND				5.B	240,000	98.9980	237,596	240,000	240,000					4.616	4.610	JJ	5,108		12/27/2021	01/19/2026
02928@-AA-1	AMERICAN RESTORATION T/L 1L 10/20				5.A	2,466,026	98.0700	2,459,827	2,508,226	2,467,403		1,377			7.500	8.000	JAJO	46,507		11/12/2021	10/02/2025
02928@-AB-9	AMERICAN RESTORATION R/C 1L 10/20				3.A PL	48,073	100.0000	48,073	48,073	48,073					7.500	7.490	JAJO	891		11/29/2021	10/02/2025
02928@-AC-7	AMERICAN RESTORATION DD T/L 1L 10/20				3.A PL	1,134,110	98.0700	1,131,259	1,153,518	1,134,744		633			7.500	8.000	JAJO	21,388		11/12/2021	10/02/2025
02928@-AD-5	AMERICAN RESTORATION DD T/L B 1L 11/21				3.A PL	1,858,635	98.0700	1,824,612	1,860,513	1,858,689		54			7.500	7.530	JAJO	22,869		12/30/2021	10/02/2025
02928@-AF-0	AMERICAN RESTORATION DDT/L C 1L (ADD-ON				3.A PL	519,759	98.0700	520,132	530,366	519,767		8			7.500	8.120	JAJO	9,834		12/30/2021	10/02/2025
10527@-AB-7	BRANDMUSCLE TL				3.A PL	9,464,962	98.6640	9,491,333	9,619,890	9,471,004		6,273			6.750	7.720	FMAN	79,364	166,589	08/16/2021	02/17/2025
1252L*-AA-1	CG BUYER T/L 1L 6/21				2.A PL	15,998,688	98.2030	16,106,015	16,400,816	16,031,464		32,776			7.000	7.680	MON	52,109	342,946	11/09/2021	06/30/2026
23363#-AB-5	DRS HOLDINGS T/L 1L (ADD-ON) 6/21				3.C PL	17,179,956	99.3610	17,248,548	17,359,506	17,199,048		19,235			7.250	7.540	MJSD	648,848	204,547	06/03/2021	11/01/2025
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS REVOLVER				1.G PL	99,429	100.0000	99,429	99,429	99,429					6.750	6.810	MON	408	1,598	10/08/2021	12/15/2025
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS T/L				2.B PL	3,992,385	99.1840	4,002,980	4,035,929	3,997,443		6,261			6.750	7.090	MON	45,691	318,109	02/09/2021	12/15/2025
30208*-AB-3	EXO GROUP T/L 1L 9/21				3.A PL	4,816,817	98.3670	4,875,521	4,956,467	4,824,733		8,179			6.500	7.170	FMAN	27,742	81,438	08/31/2021	08/31/2026
36261*-AA-6	GUIDED PRACTICE R/C 1L 11/21				3.A PL	226,800	100.0000	226,800	226,800	226,800					6.750	6.740	FMAN	1,573		12/29/2021	11/24/2026
36261*-AB-4	GUIDED PRACTICE T/L 1L 11/21				3.A PL	1,675,980	98.0420	1,675,649	1,709,120	1,676,552		572			6.750	7.210	FMAN	11,857	9,810	11/24/2021	11/24/2026

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
42801@-AB-7	HERSPIEGEL T/L 1L 12/21				2.C PL	2,180,304	98.0200	2,180,742	2,224,800	2,180,659		355			6.500	6.970	MJSD	6,829		12/14/2021	12/14/2026
62909C-AD-7	NES GLOBAL TALENT FINANCE US 1LTL			2	4.B PL	87,816	95.0000	90,434	95,194	90,423		2,883			8.026	11.810	JAJO	5,990	1,910	01/11/2021	05/11/2023
63607@-AA-1	NATIONAL FIRE & SAFETY LAST OUT TL				3.A PL	2,493,764	98.1660	2,541,445	2,588,918	2,500,673		7,363			6.750	8.290	FMAN	28,640	84,832	08/02/2021	08/02/2026
63607@-AB-9	NATIONAL FIRE & SAFETY DD T/L 1L				3.A PL	2,177,976	98.1660	2,138,039	2,177,976	2,177,976					6.500	6.490	FMAN	24,838	30,197	12/02/2021	08/02/2026
63607@-AC-7	NATIONAL FIRE T/L 1L (ADD-ON) 12/21				3.A PL	2,432,897	98.1660	2,437,026	2,482,548	2,432,919		22			7.500	8.020	FMAN	517		12/30/2021	08/03/2026
67606@-AA-3	ODIN CONSTRUCTION T/L 1L (LAST OUT) 12/				2.A PL	4,973,304	98.0200	4,974,304	5,074,800	4,974,104		800			6.980	7.460	MJSD	16,727		12/14/2021	12/14/2026
72765#-AB-6	PLATO US BIDCO TL ADD-ON				1.G PL	5,698,758	99.1520	5,751,068	5,800,263	5,708,761		10,150			6.500	6.980	MON	97,638	220,332	04/15/2021	04/15/2026
74876#-AA-0	QUINTESSENTIAL TOTS REVOLVER				2.C PL	688,000	100.0000	688,000	688,000	688,000					6.500	6.560	MON	2,184	4,746	12/30/2021	04/14/2026
74876#-AB-8	QUINTESSENTIAL TOTS TL				2.C PL	3,122,175	98.5010	3,144,151	3,192,000	3,129,439		7,376			6.500	7.090	MON	53,732	115,263	04/13/2021	04/14/2026
77636*-AB-6	ROOFING BUYER T/L 1L 12/21				2.C PL	2,799,664	98.0260	2,744,406	2,799,664	2,799,664					7.000	7.000	MJSD	12,521		12/08/2021	12/08/2026
83068@-AA-1	THE SKIN CENTER T/L 1L (NOTE) 12/21				2.C PL	1,568,000	98.0030	1,568,053	1,600,000	1,568,030		30			6.750	7.230	MJSD	600		12/29/2021	12/29/2026
84466B-AD-8	HERSHA (SOUTHPAW) 1L DDTL FUNDED				5.B GI	32,143	98.0000	31,500	32,143	32,143					5.750	5.750	MJSD	154		12/29/2021	03/02/2026
84833*-AB-3	SPERBER LANDSCAPE T/L 1L 9/21				2.A PL	6,468,939	98.1340	6,562,702	6,687,521	6,481,157		47,331			6.500	7.280	MJSD	36,224	114,022	10/29/2021	09/01/2026
87221#-AA-4	TAUC MANAGEMENT T/L				1.E PL	5,080,749	98.7210	5,092,150	5,158,121	5,091,192		12,233			6.250	6.640	MON	44,775	394,928	02/12/2021	02/12/2027
87221#-AC-0	TAUC MANAGEMENT LLC REVOLVER				1.E PL	97,516	100.0000	97,516	97,516	97,516					6.250	6.250	MON	3,335	830	05/12/2021	02/12/2027
91859#-AA-5	V RENTAL HOLDINGS LLC DDTL				2.A PL	1,438,734	98.2930	1,414,169	1,438,734	1,438,734					7.000	7.070	MON	13,030	22,704	08/11/2021	04/08/2026
91859#-AB-3	V RENTAL HOLDINGS LLC TL				2.A PL	6,561,499	98.2930	6,662,089	6,777,813	6,585,482		24,362			7.000	7.850	MON	34,742	406,678	04/07/2021	04/08/2026
91859#-AC-1	V RENTAL HOLDINGS LLC REVOLVER				2.A PL	745,976	100.0000	745,976	745,976	745,976					7.000	7.070	MON	145	2,253	12/28/2021	04/08/2026
91859#-AD-9	V RENTAL T/L 1L (ADD-ON) 10/21				2.A PL	1,630,245	98.2930	1,602,410	1,630,245	1,630,245					7.000	6.990	MON	7,291	15,335	10/22/2021	04/08/2026
92215*-AA-6	SDB HOLDCO T/L A 1L 9/20				3.C PL	7,048,416	98.4250	6,937,392	7,048,416	7,048,416					8.750	8.740	MS		21,580	12/23/2021	09/18/2025
BGH35K-HG-7	DIGITAL CINEMA TLB-1ST LIEN				2.B FE	233,036	100.0000	233,914	233,914	233,914		525			3.250	3.330	MJSD			05/29/2014	09/17/2022
BGH39R-UN-8	GOMEX ENERGY OFFSHORE LTD PIK NOTE				6. *	1,688,981	37.7550	1,814,596	4,806,277	1,688,981	318,992					11.630	FMAN			05/14/2014	09/14/2022
BGH3AT-5V-2	ASSOCIATED PARTNERS DWIP LOAN				2.A FE	13,382,609	101.0000	13,516,435	13,382,609	13,382,609					4.500	4.500	MON	26,859	576,660	08/12/2014	10/12/2023
BGH407-36-6	PETROCHOICE TL 1L CL			2	5.A FE	557,415	95.7500	556,688	581,397	568,030		10,766			6.000	9.760	FMAN	6,201	13,214	06/09/2021	08/19/2022
BGH4EK-UT-2	SOLERA LLC FUNDED REVOLVER 1L				4.B FE	111,040	88.9380	98,756	111,040	111,040					4.590	4.590	MJSD		1,276	08/30/2019	09/03/2022
BGH4WY-UM-7	SAVE-A-LOT TLB 1L CL			2	5.B FE	132,053	3.2500	61,310	1,886,474	132,053						10.570	JAJO		5,418	04/01/2019	12/05/2023
BGH508-MZ-6	BWAY HOLDING COMPANY 1L TL CL				4.C FE	859,255	98.8660	970,869	982,005	905,416		31,159			3.354	7.170	JAJO	92	41,535	05/11/2020	04/03/2024
BGH50X-GC-9	MAVERICK BIDCO INC 1L TL			2	3.B PL	444,151	99.0000	446,405	450,914	449,096		1,233			7.250	7.660	JAJO		37,203	04/12/2017	04/10/2023
BGH53S-14-1	ML CHARLIE ML DELTA 2ND OUT 1L TL			2	4.B PL	4,177,030	99.1910	4,179,828	4,213,901	4,199,569		5,609			5.375	5.600	MJSD	40,266	229,220	06/20/2017	06/20/2024
BGH5BJ-7J-3	SUNSOURCE STS (CD&R HYDRA) TL 1L CL				4.C FE	981,542	100.2500	994,729	992,248	982,917		1,443			5.250	5.670	MON	145	27,783	06/09/2021	12/11/2024
BGH5E3-XS-6	HIGHGATE 1L TL CL			2	5.C	9,725,653	83.2140	8,202,907	9,857,569	9,807,396		26,826			3.191	3.480	FMAN	44,251	153,915	12/01/2021	02/15/2024
BGH5G1-HL-1	HEALTHCHANNELS INC 1L TL CL				4.C FE	3,861,600	91.8750	3,819,078	4,156,819	3,926,808		57,826			4.604	6.530	JAJO	527	141,660	06/09/2021	04/03/2025
BGH5GK-YW-6	KERRIDGE (USD) 1L TLB LAST OUT				4.C	1,678,576	100.0000	1,709,121	1,709,121	1,679,870		(17,142)			6.750	7.740	JAJO	321		12/01/2021	01/25/2024
BGH5HZ-BN-7	NES GLOBAL TALENT FINANCE US 1LTL			2	4.B PL	1,561,236	95.0000	1,655,056	1,742,164	1,640,974		61,673			6.500	10.900	JAJO	21,232	128,535	01/07/2021	05/08/2023
BGH5J3-6K-8	PERMIAN PRODUCTION 1L TL			2	6.	366,045	92.5000	4,514,550	4,880,594	366,045					10.685	11.750	FMAN		282,170	04/03/2019	05/09/2024
BGH5LB-PA-8	YAK MAT (YAK ACCESS LLC) 2L TLB CL			2	5.C FE	1,072,500	67.0000	1,005,000	1,500,000	1,072,500						0.920	MJSD		154,709	06/29/2018	06/13/2026
BGH5PA-1Q-7	ALEGEUS TECHNOLOGIES 1L TL			2	5.B GI	2,615,885	98.0550	2,590,923	2,642,308	2,629,117		4,486			9.250	9.600	MJSD	35,304	248,487	09/04/2018	09/05/2024
BGH5UW-SZ-4	PARAMOUNT 1L DDTL CL FUNDED			2	5.B GI	1,833,815	100.0000	1,817,324	1,817,324	1,833,815					5.000	5.060	JAJO	30,996	184,311	12/15/2021	10/24/2023
BGH5VX-UG-0	CALLAWAY GOLF 1L TLB CL			2	4.B FE	718,231	100.3550	730,581	728,000	722,003		1,422			4.601	4.890	MJSD	280	38,353	01/03/2019	12/14/2025
BGH5WH-PQ-8	WIND RIVER 1L TL			2	4.B	12,515,294	99.3250	12,620,067	12,705,882	12,609,985		38,407			7.750	8.200	MJSD	87,530	1,001,567	12/21/2018	06/17/2024
BGH60B-1T-4	OREGON CLEAN ENERGY 1L TL			2	4.A FE	1,406,795	92.1430	1,306,788	1,418,218	1,410,854		1,843			4.750	4.960	MON	187	68,301	03/25/2019	02/15/2026
BGH62V-NS-6	ACETO (ATLAS INTERMEDIATE) 1L TL			2	4.C	6,911,412	99.6270	6,932,320	6,958,247	6,928,902		7,704			6.500	6.730	MON	40,203	465,819	04/26/2019	04/29/2025

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
BGH63V-43-1	PLAYPOWER INC 1L TLB CL			2	4.C FE	1,342,716	98.1670	1,331,419	1,356,279	1,345,428		1,281			5.717	5.930	MJSD	431	71,372	05/07/2019	05/07/2026
BGH64S-JT-4	DREW MARINE 1L TL			2	5.B GI	6,028,517	99.0510	6,062,264	6,120,321	6,057,216		12,961			4.467	4.780	MJSD	759	286,513	05/24/2019	06/26/2026
BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB CL			2	4.B FE	6,379,662	100.4170	6,635,195	6,607,642	6,447,560		40,026			6.250	7.100	MON	1,145	377,597	06/09/2021	07/12/2025
BGH68F-N5-5	UGI ENERGY SERVICES LLC 1L TLB			2	3.C FE	2,920,325	100.2500	2,942,338	2,935,000	2,924,491		2,009			3.854	3.980	MON	313	119,650	08/08/2019	08/07/2026
BGH69Q-TB-1	BLUEFIN (BLACK MTN) 1L REV FUNDED			2	5.B GI	980,000	94.7700	928,747	980,000	980,000					4.406	4.400	MON	6,137	7,974	11/22/2021	09/06/2024
BGH69Q-TX-3	BLUEFIN HOLDING (BLACK MTN) 1L TL			2	5.B GI	5,890,238	99.1900	5,857,146	5,905,000	5,893,769		1,878			4.425	4.520	MON	23,130	206,811	09/06/2019	09/04/2026
BGH6AK-KN-5	SOTHEBYS 1L TLB CL			2	4.A FE	268,861	100.0000	274,348	274,348	270,168		19,328			6.500	6.930	MON		10,079	09/23/2019	01/15/2027
BGH6AQ-5R-0	TOPPS COMPANY 1L FIRST OUT TL			2	4.B FE	7,247,347	100.0000	7,328,801	7,328,801	7,297,050		38,722			6.500	7.160	MON		394,318	10/23/2020	10/02/2022
BGH6B3-MZ-3	LIFELONG LEARNER (PSI) 1L TLB CL			2	5.B GI	14,609,575	95.5000	14,114,900	14,780,000	14,655,729		24,579			6.750	7.050	JAJO	176,400	1,007,869	10/07/2019	10/04/2026
BGH6B4-2N-0	LIFELONG (PSI)1L DDTLA FUNDED CL			2	5.B GI	840,086	95.5000	810,386	848,571	840,349		263			6.750	7.080	MON	12,926		10/13/2021	10/19/2026
BGH6B4-38-2	LIFELONG (PSI) 1L REV FUND CL			2	5.B GI	5,984,000	92.0940	5,510,881	5,984,000	5,984,000					6.750	6.750	JAJO	71,928	254,346	07/23/2021	10/20/2025
BGH6BC-WP-4	STONEPEAK LONESTAR 1L TLB				4.A FE	354,948	100.3640	404,821	403,350	365,288		13,927			4.623	7.010	JAJO	3,727	18,800	04/28/2020	10/19/2026
BGH6BJ-WV-6	LIFELONG (PSI)1L DDTLB FUNDED CL			2	5.B GI	2,006,213	95.5000	1,935,286	2,026,477	2,012,121		2,512			6.750	7.020	AO	24,209	141,378	12/02/2019	10/19/2026
BGH6CC-LA-8	ACQUIA INC 1L TL			2	5.B GI	4,961,765	99.5110	4,975,570	5,000,000	4,967,170		2,792			8.000	8.220	MJSD	33,333	421,327	11/01/2019	11/03/2025
BGH6CM-1T-7	HOUGHTON MIFFLIN HARCOUT 1L TLB CL			2	4.A FE	29,351	100.0780	30,598	30,574	29,791		30,868			7.250	8.330	MON	7	2,441	11/19/2019	11/13/2024
BGH6ER-D8-7	CURRICULUM ASSOCIATES 1L TL CL				5.A	6,452,333	99.4690	6,465,511	6,500,000	6,461,852		5,357			5.750	5.940	MON	3,114	410,495	01/23/2020	01/13/2027
BGH6FH-6W-3	ARCLINE FM HOLDINGS 1L REV FUNDED				5.B GI	356,000	100.2500	356,890	356,000	356,000					6.137	6.130	JAJO		11,923	03/01/2021	01/21/2025
BGH6H3-9P-4	HERSHA HOSPITALITY(SOUTHPAW) 1L TL				5.B GI	1,549,771	98.0000	1,549,770	1,581,398	1,557,824		4,985			5.750	6.230	MON	24,441	100,326	02/10/2020	03/02/2026
BGH6JD-14-5	LYTX 1L DDTL CL 2020 A&R FUNDED				4.C	7,177,084	98.7510	7,142,829	7,233,156	7,179,560		1,908			7.750	8.070	MON	13,280	205,352	12/17/2021	02/28/2026
BGH6JD-1G-8	LYTX INC 1L TL CL 2020 A&R				4.C	20,500,446	98.7510	20,301,822	20,558,557	20,523,218		8,779			7.750	7.910	MON	4,428	1,209,731	05/06/2021	02/28/2026
BGH6MF-RA-4	DELTA AIR LINES 1L TLB				2.C FE	19,307	100.0000	19,688	19,688	19,501		128			5.750	6.550	MON		558	08/10/2020	04/28/2023
BGH6NM-13-2	HAMILTON PROJECTS (PANDA) 1L TL				4.A FE	25,797,440	100.1350	26,710,881	26,674,737	25,954,965		115,602			5.500	6.150	MON	4,067	1,567,817	12/01/2020	06/10/2027
BGH6QT-S7-6	WIDEORBIT 1L TL				4.C	1,524,355	99.1770	1,529,720	1,542,418	1,528,231		5,463			9.750	10.180	MON	418	171,078	07/06/2020	07/07/2025
BGH6VF-B9-4	SOUTHERN VETERINARY PART 1L TL CL			2	4.C FE	1,984,975	100.3120	1,996,168	1,989,950	1,985,017		44			5.000	5.110	JAJO	4,156	22,399	09/22/2021	10/05/2027
BGH6VS-UH-7	HELP AT HOME (HAH GROUP) 1L TL CL				4.C FE	18,247,691	100.0410	18,531,025	18,523,338	18,287,761		34,131			6.000	6.340	MON	197,405	1,169,454	10/30/2020	10/29/2027
BGH6W2-6Y-3	SUTHERLAND GLOBAL INC 1L TL				4.B PL	52,783,731	99.0390	52,946,410	53,460,000	52,935,213		127,881			8.250	8.670	JAJO	61,257	5,365,732	10/16/2020	10/14/2025
BGH6WC-8X-1	HELP AT HOME(HAH) 1L DDTL CL FUNDED			2	4.C FE	2,330,302	100.0410	2,331,269	2,330,302	2,330,302					6.000	6.000	MON	24,978	47,001	07/01/2021	10/29/2027
BGH6WV-MF-2	CAPSTONE ACQUISITION 1L TL				4.C IF	13,728,372	100.2190	13,886,711	13,856,365	13,745,936		15,466			5.750	5.990	MON	2,214	770,954	04/23/2021	10/29/2027
BGH6WV-N4-6	CAPSTONE ACQUISITION 1L DDTL FUND			2	4.C Z	809,255	100.2190	815,103	813,322	809,319		69			5.750	5.930	MON	130	9,932	11/19/2021	11/12/2027
BGH6X2-AX-9	PARK PLACE TECH 1L TL CL				4.C FE	68,630,400	100.0210	71,505,013	71,490,000	69,006,161		353,507			6.000	6.800	MON	11,910	4,785,988	11/02/2020	11/10/2027
BGH6XY-FP-1	EXPRESS OIL (MAVIS) 1L TL CL ADDON				4.C FE	2,451	100.0000	2,500	2,500	2,461		10			5.000	5.590	MON		(4)	11/20/2020	03/20/2025
BGH6YV-TD-8	SYNDIGO 1L TL CL				4.C FE	12,711,420	100.2500	12,937,257	12,904,995	12,736,051		24,252			5.250	5.580	MJSD	31,987	683,909	12/14/2020	12/10/2027
BGH6ZC-5D-5	DXP ENTERPRISES 1L TLB				4.B FE	19,596,938	99.7500	19,795,388	19,845,000	19,628,551		32,987			5.750	6.050	MON	3,163	1,071,589	12/16/2020	12/16/2027
BGH6ZQ-5R-3	PROVATION 1L TL CL				4.C FE	13,696,425	100.0000	13,905,000	13,905,000	13,723,178		26,984			5.500	5.830	MON		702,074	12/17/2020	12/16/2027
BGH6ZR-2R-4	KRONOS (KIK) 1L TLB CL				4.C FE	990,000	98.7830	987,830	1,000,000	991,555		1,543			5.250	5.510	MON			12/17/2020	12/17/2026
BGH6ZX-93-7	SEAL FOR LIFE USD 3RD INCR 1L TL				4.A PL	7,741,764	99.0680	7,846,149	7,919,963	7,770,927		29,573			8.000	8.610	FMAN	117,920	574,681	12/23/2020	07/23/2025
BGH706-6W-1	ALLO COMMUNICATIONS 1L TL			2	5.B	1,728,125	98.9980	1,732,472	1,750,000	1,732,094		3,969			4.750	5.100	MON	231	80,447	12/29/2020	12/29/2025
BGH706-GA-8	ALLO COMMUNICATIONS 1L DDTL FUND			2	5.B	240,000	98.9980	237,596	240,000	240,000					4.520	4.520	MON	79	6,380	10/13/2021	01/19/2026

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
BGH70Y-8Z-1	WOMENS CARE 1L TL CL			2	4.C FE	997,488	99.9750	994,751	995,000	995,000		(2,488)			5.250	4.490	JAJO	9,286	38,788	01/29/2021	01/15/2028
BGH71C-R1-2	PIP 1L TL CL			2	4.C FE	373,125	99.8130	374,299	375,000	373,133		8			4.750	4.900	MON	49		12/10/2021	01/06/2028
BGH71R-7C-7	KRONOS (KIK) 1L TLB CL			2	4.C FE	3,967,500	97.3280	3,861,508	3,967,500	3,967,500					4.250	4.250	MJSD	29,920	123,204	01/26/2021	12/22/2026
BGH71R-WP-0	MB2 1L TL CL			2	4.B PL	17,222,537	98.3080	17,276,648	17,574,018	17,272,359		51,464			7.000	7.510	MON	218,653	938,071	01/28/2021	01/26/2027
BGH71R-WR-6	MB2 1L DDTL CL FUNDED			2	4.B PL	5,557,304	98.3080	5,503,222	5,597,945	5,559,103		1,900			7.072	7.330	JAJO	47,212	184,313	12/22/2021	01/29/2027
BGH72H-0J-0	OIL CHANGER 1L TL			2	5.A	5,235,163	98.0040	5,254,042	5,361,060	5,249,841		15,480			7.750	8.360	FMAN	60,030	341,854	02/05/2021	02/04/2027
BGH72H-0Z-4	OIL CHANGER 1L DDTL FUNDED			2	5.A	2,336,857	98.0040	2,323,027	2,370,344	2,338,797		2,046			7.750	8.180	MON	23,224	42,877	12/23/2021	02/04/2027
BGH72K-TB-9	ASCEND PERFORMANCE 1L TLB CL REFI			2	4.A FE	455,571	100.7250	496,080	492,509	456,157		(6,576)			5.500	7.410	MJSD	75		12/01/2021	08/27/2026
BGH734-YS-1	BIMINI GROUP 1L TL CL			2	4.C	9,243,241	97.9340	9,284,367	9,480,248	9,276,230		34,117			8.000	8.730	FMAN	92,696	587,666	02/17/2021	02/18/2026
BGH736-PL-1	FRANCHISE 1L TL			2	3.C FE	10,512,102	100.2910	10,649,237	10,618,285	10,521,409		30,615			5.500	5.760	MJSD	32,121	448,411	02/24/2021	02/18/2026
BGH77E-7S-5	CUBIC (ATLAS) 1L TLB CL			2	4.B FE	12,336,027	100.3510	12,504,433	12,460,634	12,342,418		6,422			5.000	5.210	FMAN	62,013	44,002	04/29/2021	04/28/2028
BGH77E-9S-3	CUBIC (ATLAS) 1L TLC CL			2	3.C FE	2,501,684	100.3510	2,535,836	2,526,954	2,502,980		1,343			5.000	5.210	FMAN	12,613	8,927	04/29/2021	04/28/2028
BGH77G-0R-9	PABST (BLUE RIBBON) 1L TLB CL			2	4.B FE	27,860,625	98.2500	28,074,938	28,575,000	27,911,268		59,510			6.750	7.300	JAJO	282,784	961,083	05/04/2021	04/29/2028
BGH78H-8M-9	PYE BARKER 1L DDTL CL FUNDED INCR			2	4.C PL	987,525	99.1110	988,632	997,500	988,146		644			6.250	6.610	FMAN	173	37,580	12/03/2021	11/26/2025
BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED			2	3.C FE	1,595,161	88.9380	1,418,698	1,595,161	1,595,161					3.600	3.600	MON	139	125,125	12/03/2021	06/04/2026
BGH79X-BE-7	ARCLINE(FAIRBANKS)1L TL CL			2	4.B FE	15,920,000	100.0630	16,010,000	16,000,000	15,922,976		2,976			5.500	5.660	MON	2,438	120,879	09/02/2021	06/14/2028
BGH7CJ-QA-6	MCGRAW HILL TLB 1L CL			2	4.C FE	17,814,803	99.7030	17,941,396	17,994,750	17,819,523		4,749			5.250	5.490	MON	2,619	51,018	10/20/2021	07/28/2028
BGH7D1-Q3-0	SWEETWATER SOUND 1L TLB CL			2	4.B FE	6,930,000	100.2500	7,017,500	7,000,000	6,932,953		2,953			5.500	5.750	MON	1,069	62,181	08/03/2021	07/29/2028
BGH7DC-XA-2	SOTHEBYS 1L TLB CL REFI			2	4.B FE	1,160,685	100.3330	1,164,556	1,160,685	1,160,685					5.000	5.000	JAJO	12,574	9,189	08/06/2021	01/15/2027
BGH7DD-73-5	STANDARD INDUSTRIES 1L TLB CL			2	2.C FE	11,409,255	100.2080	11,548,529	11,524,500	11,412,086		50,902			3.000	3.200	MON	9,604	78,065	08/06/2021	09/22/2028
BGH7DM-SF-5	EISNERAMPER 1L TLB CL			2	4.C FE	25,695,000	100.2500	26,019,432	25,954,545	25,705,402		10,402			6.000	6.250	MON	276,087		08/16/2021	08/13/2028
BGH7DM-SR-9	EISNERAMPER 1L DDTL CL FUNDED			2	4.C FE	2,582,477	100.2500	2,601,943	2,595,455	2,582,477					7.500	7.690	MON	16,000	(12,977)	12/01/2021	08/13/2028
BGH7FZ-AM-8	CHG HEALTHCARE SERVICES TL 1L CL			2	4.B FE	7,960,000	100.1380	8,011,000	8,000,000	7,961,083		1,083			4.000	4.140	MON	887		09/22/2021	09/20/2028
BGH7GS-78-8	MB2 1L DDTL CL FUNDED			2	4.B Z	1,424,888	98.3080	1,414,926	1,439,280	1,424,924		36			7.000	7.330	JAJO	840	2,773	12/15/2021	01/29/2027
BGH7GZ-2Y-0	VECTOR (USNR WOOD FIBER) 1L TLB CL			2	4.B FE	1,970,000	99.5000	1,990,000	2,000,000	1,970,814		814			5.750	6.090	MON	6,070	17,889	10/08/2021	10/08/2028
BGH7GZ-3V-5	FLORIDA FOOD 1L TLB CL			2	4.C FE	12,740,000	98.8750	12,853,750	13,000,000	12,745,945		5,945			5.750	6.180	MON	2,076	82,576	10/08/2021	10/08/2028
BGH7H8-9W-6	EYECARE PARTNERS LLC 1L TL CL			2	4.B FE	1,596,000	99.7630	1,596,200	1,600,000	1,596,088		88			4.250	4.340	MON	189	8,311	10/14/2021	10/14/2028
BGH7H8-BX-1	EYECARE PARTNERS 1L DDTL CL FUNDED			2	4.B FE	272,727	99.7620	272,080	272,727	272,727					4.250	4.250	MON	91	682	12/30/2021	11/15/2028
BGH7JB-5F-8	MICHAEL BAKER 1L TLB CL			2	4.B FE	7,920,000	101.0000	8,080,000	8,000,000	7,920,750		750			5.750	6.010	MON	1,278	3,354	11/02/2021	10/26/2028
BGH7KU-6N-6	FRANCHISE 1L TL			2	3.C FE	6,854,318	100.0000	6,932,306	6,932,306	6,857,200		2,882			4.953	5.600	MON	25,114		11/22/2021	11/22/2023
BGH7LG-CT-6	SEAL FOR LIFE 1L TL 4TH INCR			2	4.A PL	978,775	99.0680	989,442	998,750	979,092		336			8.000	8.770	MON	4,877	6	12/09/2021	06/23/2025
BGH7LW-DN-3	FULLBLOOM (ASP DREAM) 1L TL CL			2	4.C FE	396,000	100.0000	400,000	400,000	396,011		11			5.000	5.240	MON	278		12/10/2021	12/09/2028
BGH5D5-Q6-8	KERRIDGE COMMERCIAL (GBP) 1L TL		B	2	4.C	3,273,646	100.0000	3,154,595	3,154,595	3,132,962		10,218		(29,920)	5.322	5.750	JAJO	39,179	607,140	01/22/2018	01/22/2024
BGH5D7-23-7	KERRIDGE (EUR) 1L DDTL CAR A FUND		B	2	4.C	350,061	100.0000	318,521	318,521	318,521				(23,843)	5.250	5.250	JAJO	15,863	76,894	01/22/2018	01/22/2024
BGH5GK-ZL-9	KERRIDGE 1L DDTL CAR A LO		B	2	4.C	1,733,978	100.0000	1,813,345	1,813,345	1,802,115		5,634		(16,724)	3.500	3.860	JAJO	16,289	118,070	09/24/2018	01/22/2024
BGH5JA-UG-4	SLR (HAMILTON) 1L DDTL FUNDED GBP		B	2	4.C	169,624	100.0000	185,333	185,333	185,333				(1,743)	4.082	4.140	MON	2,096	9,955	10/29/2019	06/23/2025
BGH5MZ-J6-0	ALEXANDER MANN 1L TLB GBP		B	2	4.C PL	1,226,247	96.7090	1,309,030	1,353,583	1,310,698		9,284		(11,818)	5.174	6.170	FMAN	29,480	71,195	08/07/2018	06/29/2025
BGH5Q5-QC-1	DATIX BIDCO 1L TL		D	2	5.B GI	2,269,424	99.5270	2,281,507	2,292,347	2,279,438		3,193			4.500	4.730	MJSD		32,193	09/26/2018	09/24/2025
BGH659-CV-7	DATIX BIDCO 1L TL B3		D	2	5.B GI	1,872,134	99.5270	1,891,655	1,900,644	1,881,497		3,983			4.179	4.490	MON	14,123	116,635	05/28/2019	05/20/2026
BGH659-CX-3	DATIX BIDCO 2L TL TRANCHE 3		D	2	5.B GI	1,970,000	99.4300	1,988,606	2,000,000	1,977,253		3,233			7.929	8.300	MON	47,557	195,131	05/28/2019	05/20/2027
BGH65T-46-7	MATADOR (CEPSA) 1L TLB		D	2	3.C FE	1,446,638	100.5470	1,469,243	1,461,250	1,450,779		2,166			4.854	5.090	MON	199	90,728	06/13/2019	06/12/2026
BGH66R-0A-5	SEAL FOR LIFE GLBL DUTCH EUR 1L TL		B	2	4.A PL	4,838,815	99.0680	4,939,027	4,985,491	4,927,595		8,089		(368,130)	8.000	8.390	MJSD	94,157	261,499	07/18/2019	07/23/2025
BGH6A4-HT-2	KERRIDGE GBP 2ND OUT 1L TL		B	2	4.C	6,136,058	100.0000	6,767,915	6,767,915	6,709,607		22,441		(60,930)	3.500	3.880	MJSD	126,301	349,925	09/13/2019	01/22/2024
BGH6UR-8S-1	DELTA SKYMILES IP 1L TLB		D		2.B FE	35,086,250	106.0000	37,100,000	35,000,000	35,071,505		(12,717)			4.750	4.760	JAJO	337,118	1,743,250	09/22/2020	10/20/2027
BGH6Y8-E6-0	BARENTZ 1L TL CL USD		D		4.B FE	1,666,233	100.2500	1,687,271	1,683,064	1,667,714		1,570			4.723	4.930	MJSD	221	83,919	11/25/2020	11/25/2027
BGH7KP-LM-2	AI CONVOY (COBHAM) 1L TLB CL USD		D	2	4.A FE	3,984,856	100.3200	4,007,647	3,994,843	3,985,526		664			4.500	4.600	JJ	22,442	28	10/21/2021	01/18/2027

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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR		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
6499999 - Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired						818,134,640	XXX	830,061,084	841,754,205	820,745,292	318,992	1,743,159		(513,108)	XXX	XXX	XXX	4,572,163	36,747,659	XXX	XXX
6599999 - Bonds - Unaffiliated Bank Loans - Subtotals – Unaffiliated Bank Loans						818,330,426	XXX	830,252,954	841,949,991	820,941,078	318,992	1,743,159		(513,108)	XXX	XXX	XXX	4,572,178	36,752,234	XXX	XXX
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						17,444,751,729	XXX	19,339,512,405	18,474,747,522	17,780,198,148	(7,500)	48,806,591	2,249,554	(495,638)	XXX	XXX	XXX	172,207,953	602,198,461	XXX	XXX
7799999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						1,409,008,623	XXX	1,516,090,906	1,498,947,715	1,425,630,939		12,610,924			XXX	XXX	XXX	6,195,218	45,066,770	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						3,429,518,137	XXX	3,830,706,367	3,412,755,224	3,424,182,991		(1,743,085)			XXX	XXX	XXX	11,226,681	126,726,268	XXX	XXX
7999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						4,840,306,271	XXX	4,979,503,798	4,864,785,268	4,842,406,742	(37)	919,663	14,300,263	(441,662)	XXX	XXX	XXX	55,383,705	209,705,798	XXX	XXX
8099999 - Bonds - Total Bonds - Subtotals - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999 - Bonds - Total Bonds - Subtotals – Affiliated Bank Loans						26,665,737	XXX	26,768,390	26,732,569	26,713,058		10,012			XXX	XXX	XXX	2,595	947,191	XXX	XXX
8299999 - Bonds - Total Bonds - Subtotals – Unaffiliated Bank Loans						818,330,426	XXX	830,252,954	841,949,991	820,941,078	318,992	1,743,159		(513,108)	XXX	XXX	XXX	4,572,178	36,752,234	XXX	XXX

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	NAIC Designation, NAIC Designation Modifier and SVO Admin-istrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	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 (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.		Date Acquired
Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
00850L-20-3	AGRIBANK FCB			56,000.000	100.00	106.500	5,964,000	106.500	5,964,000	5,600,000	96,253	385,011		364,000			364,000		2.A FE	10/29/2013
06055H-40-0	BANK OF AMERICA CORP			520,000.000	25.00	25.580	13,301,600	25.580	13,301,600	13,000,000		575,070		301,600			301,600		2.C FE	10/27/2020
06055H-60-8	BANK OF AMERICA CORP			1,680,000.000	25.00	25.410	42,688,800	25.410	42,688,800	42,000,000		1,318,627		688,800			688,800		2.C FE	01/21/2021
064058-AH-3	BANK OF NEW YORK MELLON CORP/THE			3,000,000.000	100.00	106.925	3,207,750	106.925	3,207,750	3,000,000	39,558	141,000		207,750			207,750		2.A FE	05/12/2020
064058-AJ-9	BANK OF NEW YORK MELLON CORP/THE			25,000,000.000	100.00	102.625	25,656,250	102.625	25,656,250	25,000,000	28,264	1,045,764		656,250			656,250		2.A FE	10/26/2020
19075Q-86-2	COBANK ACB			24,500.000	100.00	107.000	2,621,500	107.000	2,621,500	2,450,000	37,975	151,900		171,500			171,500		2.A FE	11/19/2014
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP			18,250,000.000	100.00	101.062	18,443,815	101.062	18,443,815	18,250,000	18,820	571,855		193,815			193,815		1.F FE	06/08/2021
29452E-40-8	EQUITABLE HOLDINGS INC			280,000.000	25.00	25.250	7,070,000	25.250	7,070,000	7,000,000		281,769		70,000			70,000		2.C FE	01/05/2021
29452E-AA-9	EQUITABLE HOLDINGS INC			34,000,000.000	100.00	105.000	35,700,000	105.000	35,700,000	34,000,000	74,800	1,683,000		1,700,000			1,700,000		3.A FE	08/06/2020
313148-85-0	FARMER MAC			80,000.000	25.00	26.680	2,134,400	26.680	2,134,400	2,000,000	28,750	115,000		134,400			134,400		4.B	05/13/2020
33616C-69-6	FIRST REPUBLIC BANK			440,000.000	25.00	26.000	11,440,000	26.000	11,440,000	11,000,000				440,000			440,000		2.C FE	11/18/2021
33616C-74-6	FIRST REPUBLIC BANK			1,360,000.000	25.00	25.700	34,952,000	25.700	34,952,000	34,000,000		1,047,624		952,000			952,000		2.C FE	01/28/2021
33616C-76-1	FIRST REPUBLIC BANK			1,210,000.000	25.00	25.310	30,625,100	25.310	30,625,100	30,250,000		1,247,815		375,100			375,100		2.C FE	09/09/2020
48128B-58-0	JPMORGAN CHASE & CO			360,000.000	25.00	26.110	9,399,600	26.110	9,399,600	9,000,000		288,927		399,600			399,600		2.B FE	03/10/2021
61762V-86-1	MORGAN STANLEY			240,000.000	25.00	25.230	6,055,200	25.230	6,055,200	6,000,000	56,666			55,200			55,200		2.C FE	10/18/2021
665859-85-6	NORTHERN TRUST CORPORATION			510,000.000	25.00	27.110	13,826,100	27.110	13,826,100	12,750,000	149,813	599,250		1,076,100			1,076,100		2.A FE	10/29/2019
74460W-51-1	PUBLIC STORAGE			760,000.000	25.00	25.220	19,152,000	25.200	19,152,000	19,000,000		736,252		152,000			152,000		2.A FE	09/29/2020
74460W-53-7	PUBLIC STORAGE			280,000.000	25.00	25.270	7,075,600	25.270	7,075,600	7,000,000		288,751		75,600			75,600		2.A FE	08/11/2020
74460W-55-2	PUBLIC STORAGE			920,000.000	25.00	26.780	24,637,600	26.780	24,637,600	23,000,000		1,063,752		1,637,600			1,637,600		1.G FE	06/08/2020
74460W-59-4	PUBLIC STORAGE			720,000.000	25.00	26.420	19,022,400	26.420	19,022,400	18,000,000		846,000		1,022,400			1,022,400		2.A FE	11/05/2019
74460W-62-8	PUBLIC STORAGE			818,000.000	25.00	26.740	21,873,320	26.740	21,873,320	20,450,000		996,939		1,423,320			1,423,320		2.A FE	09/05/2019
808513-BJ-3	CHARLES SCHWAB CORPORATION (THE)			26,655,000.000	100.00	101.125	26,954,869	101.125	26,954,869	26,655,000	86,667	1,036,584		299,869			299,869		2.B FE	12/08/2020
816300-50-3	SELECTIVE INSURANCE GROUP			560,000.000	25.00	25.900	14,504,000	25.900	14,504,000	14,000,000		654,734		504,000			504,000		3.A FE	12/02/2020
857477-60-8	STATE STREET CORP			160,000.000	25.00	27.310	4,369,600	27.310	4,369,600	4,000,000		235,968		369,600			369,600		2.A FE	02/25/2014
857477-85-5	STATE STREET CORP			196,000.000	25.00	28.610	5,607,560	28.610	5,607,560	4,900,000		262,091		707,560			707,560		2.A FE	04/04/2016
89832Q-AD-1	TRUIST FINANCIAL CORP			20,000,000.000	100.00	104.500	20,900,000	104.500	20,900,000	20,000,000	320,000	480,000		900,000			900,000		2.B FE	05/03/2021
949746-55-6	WELLS FARGO AND COMPANY			407,600.000	25.00	26.790	10,919,604	26.790	10,919,604	10,190,000		596,123		729,604			729,604		2.B FE	07/15/2013
94988U-12-8	WELLS FARGO & CO			600,000.000	25.00	25.800	15,480,000	25.800	15,480,000	15,000,000		705,000		480,000			480,000		2.B FE	10/21/2020
EP0597-73-2	PARTNERRE LTD		D	360,000.000	25.00	27.100	9,756,000	27.100	9,756,000	9,000,000		329,063		756,000			756,000		2.B FE	03/09/2021
EP0599-00-1	RENAISSANCERE HOLDINGS LTD		D	965,000.000	25.00	25.090	24,211,850	25.090	24,211,850	24,115,550		372,984		96,300			96,300		2.B FE	12/16/2021
025816-CH-0	AMERICAN EXPRESS COMPANY			240,000.000	100.00	100.180	24,042,000	100.000	24,080,880	24,000,000		644,908		42,000			42,000		2.C FE	07/27/2021
064058-AB-6	BANK OF NEW YORK MELLON CORP			77,302.500	100.00	101.950	7,881,359	100.170	7,919,033	7,730,250		353,925		137,810	2,045		139,855		2.A FE	10/10/2014
064058-AF-7	BANK OF NEW YORK MELLON CORP/THE			227,230.260	100.00	104.830	23,821,340	100.060	23,987,750	22,723,026		1,367,703		1,085,801	2,748		1,088,549		2.A FE	03/03/2017
172967-HQ-7	CITIGROUP INC			50,000.000	100.00	104.810	5,240,650	100.000	5,253,150	5,000,000		315,000		240,650			240,650		3.A FE	04/23/2014
172967-JM-4	CITIGROUP INC			110,000.000	100.00	107.630	11,839,514	100.000	11,797,500	11,000,000		654,500		839,514			839,514		3.A FE	04/20/2015
19075Q-AD-4	COBANK ACB			150,000.000	100.00	102.250	15,337,500	100.000	15,375,000	15,000,000				337,500			337,500		2.A FE	12/02/2021
316773-CM-0	FIFTH THIRD BANCORP			89,195.940	100.00	104.540	9,324,285	100.260	9,425,750	8,919,594		494,772		381,188	4,513		385,701		3.A FE	11/09/2015
46625H-HA-1	JPM CHASE SERIES 1 DRD PREF			12,210.000	100.00	100.000	1,221,000	100.000	1,227,105	1,221,000		45,122							2.B FE	04/16/2008
46625H-KK-5	JPMORGAN CHASE & CO			120,000.000	100.00	100.000	12,000,000	100.000	12,078,600	12,000,000		482,928							2.B FE	04/14/2015
48124B-AC-9	JPMORGAN CHASE & CO			79,536.250	100.00	103.020	8,193,444	100.060	8,205,760	7,953,625		412,000		235,358	685		236,043		2.B FE	06/04/2013
48126H-AA-8	JPMORGAN CHASE & CO			16,560.000	100.00	99.530	1,648,297	99.810	1,670,192	1,656,000		96,000		(4,624)	(747)		(5,371)		2.B FE	03/16/2017
48126H-AC-4	JPMORGAN CHASE & CO			78,265.000	100.00	99.870	7,816,577	96.780	7,811,588	7,826,500		451,400		242,254	(57,620)		184,634		2.B FE	03/10/2017
48128B-AF-8	JPMORGAN CHASE & CO			200,000.000	100.00	102.750	20,550,000	100.000	20,562,400	20,000,000		1,000,000		550,000			550,000		2.B FE	07/24/2019
48128B-AG-6	JPMORGAN CHASE & CO			100,000.000	100.00	102.630	10,262,500	100.000	10,275,000	10,000,000		460,000		262,500			262,500		2.B FE	01/15/2020
55261F-AG-9	M&T BANK CORP			54,500.000	100.00	107.060	5,834,498	100.000	5,855,317	5,450,000		351,525		384,498			384,498		2.C FE	02/06/2014
55261F-AH-7	M&T BANK CORPORATION			118,978.750	100.00	107.130	12,746,565	100.000	12,746,090	11,897,875		609,875		848,336	30		848,366		2.C FE	03/06/2017
55261F-AL-8	M&T BANK CORPORATION			370,000.000	100.00	103.000	38,110,000	100.000	38,202,500	37,000,000		1,850,000		1,110,000			1,110,000		2.C FE	07/23/2019
58551T-AA-5	MELLON CAPITAL IV			60,000.000	100.00	100.000	6,000,000	100.000	6,000,660	6,000,000		242,667							2.A FE	06/12/2007
665859-AQ-7	NORTHERN TRUST CORPORATION			321,593.000	100.00	107.760	34,655,161	100.010	34,685,196	32,159,300		1,481,200		2,492,883	642		2,493,525		2.A FE	02/13/2017
693475-AK-1	PNC FINANCIAL SERVICES GROUP INC			99,905.000	100.00	105.600	10,549,473	100.710	10,517,955	9,990,500		810,817		488,009	36,783		524,792		2.B FE	08/08/2011
693475-AM-7	PNC FINANCIAL SERVICES			105,689.000	100.00	102.580	10,841,828	100.070	10,869,603	10,568,900		516,525		265,646	1,168		266,814		2.B FE	10/10/2014
693475-AQ-8	PNC FINANCIAL SERVICES GROUP INC (			160,000.000	100.00	106.250	16,999,680	100.000	17,011,840	16,000,000		800,000		999,680			999,680		2.B FE	10/27/2016
808513-AP-0	CHARLES SCHWAB CORPORATION (THE)			230,000.000	100.00	99.930	22,983,900	100.000	23,041,400	23,000,000		1,063,750		(16,100)			(16,100)		2.B FE	10/24/2016
808513-BD-6	CHARLES SCHWAB CORPORATION (THE)			130,750.000	100.00	108.380	14,171,021	99.840	14,202,500	13,075,000		698,750		1,117,144	(14,533)		1,102,611		2.B FE	07/09/2020
857477-AQ-6	STATE STREET CORP			59,830.000	100.00	100.000	5,983,000	100.000	5,997,539	5,983,000		341,270							2.A FE	05/14/2015
902973-AZ-9	US BANCORP			270,000.000	100.00	108.030	29,167,756	100.000	29,237,490	27,000,000		2,869,582		2,167,756			2,167,756		2.A FE	02/02/2017
949746-RN-3	WELLS FARGO & CO			232,500.000	100.00	108.830	25,301,855	100.000	25,458,750	23,250,000		1,365,938		2,051,855			2,051,855		2.B	05/01/2017
8499999 - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							880,073,722	XXX	881,047,066	847,015,120	937,566	37,837,010		33,199,627	(24,286)		33,175,341		XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
020002-30-9	ALLSTATE CORP			191,000.000	25.00	25.000	4,775,000	26.410	5,044,310	4,775,000		243,525							2.B FE	01/03/2013
025932-86-4	AMERICAN FINANCIAL			440,000.000	25.00	25.000	11,000,000	26.990	11,875,600	11,000,000		495,000							2.B FE	09/08/2020
025932-88-0	AMERICAN FINANCIAL GROUP INC			1,130,000.000	25.00	25.000	28,250,000	27.330	30,882,900	28,250,000	64,347	1,447,815							2.C FE	11/21/2019
04621X-30-6	ASSURANT INC			400,000.000	25.00	25.000	10,000,000	26.970	10,788,000	10,000,000	110,833	475,417							3.A FE	11/16/2020
084423-87-0	WR BERKLEY CORPORATION			480,000.000	25.00	25.000	12,000,000	25.520	12,249,600	12,000,000		440,001							2.C FE	02/03/2021
084423-88-8	WR BERKLEY CORPORATION			1,274,000.000	25.00	25.000	31,850,000	26.490	33,748,260	31,850,000		1,353,614							2.C FE	09/16/2020
12621E-30-1	CNO FINANCIAL GROUP INC			560,000.000	25.00	25.000	14,000,000	26.550	14,868,000	14,000,000	71,750	717,501							3.B FE	11/18/2020

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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	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 (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.		Date Acquired
37959E-30-0	GLOBE LIFE INC			800,000.000	25.00	25.000	20,000,000	25.900	20,720,000	20,000,000	37,778	427,361							2.C FE	06/09/2021
50149X-AA-2	KUVARE US HOLDINGS INC			11,000,000.000	100.00	1.000	11,000,000	108.875	11,976,250	11,000,000	128,333	543,278							2.C FE	02/11/2021
759351-70-3	REINSURANCE GROUP OF AMERICA INC			139,200.000	25.00	25.000	3,480,000	25.870	3,601,104	3,480,000	9,589	215,760							2.B FE	08/14/2012
759351-80-2	REINSURANCE GROUP OF AMERICA			1,520,000.000	25.00	25.000	38,000,000	29.320	44,566,400	38,000,000	97,111	2,185,000							2.B FE	06/01/2016
8599999 - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							184,355,000	XXX	200,320,424	184,355,000	519,742	8,544,272							XXX	XXX
Parent, Subsidiaries and Affiliates Perpetual Preferred																				
8699999 - Parent, Subsidiaries and Affiliates Perpetual Preferred								XXX											XXX	XXX
Parent, Subsidiaries, and Affiliates Redeemable Preferred																				
8799999 - Parent, Subsidiaries, and AffiliatesRedeemable Preferred								XXX											XXX	XXX
8999999 Total Preferred Stocks							1,064,428,722	XXX	1,081,367,490	1,031,370,120	1,457,308	46,381,282		33,199,627	(24,286)		33,175,341		XXX	XXX

E11.1

1.
Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 1A $ ..... 1B $ ..... 1C $ ..... 1D $ ..... 1E $ ..... 1F $ 18,443,815 ..... 1G $ 24,637,600 .....
1B 2A $ 251,222,197 ..... 2B $ 337,416,498 ..... 2C $ 329,965,763 .....
1C 3A $ 86,608,449 ..... 3B $ 14,000,000 ..... 3C $ .....
1D 4A $ ..... 4B $ 2,134,400 ..... 4C $ .....
1E 5A $ ..... 5B $ ..... 5C $ .....
1F 6 $ .....

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	Foreign	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
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
005029-20-2	ACROPOLIS INFRASTRUCTURE ACQ CORP			423,387.000	4,221,168	9.970	4,221,168	4,233,870				(12,702)		(12,702)		07/09/2021	XXX
00775W-10-2	AEQUI ACQUISITION CORP-CL A			262,050.000	2,565,470	9.790	2,565,470	2,526,639				38,831		38,831		03/04/2021	XXX
00775W-11-0	AEQUI ACQ CL A -CW27			87,350.000	46,907	0.537	46,907	93,861				(46,954)		(46,954)		03/04/2021	XXX
194170-10-6	COLICITY INC COMMON STOCK			56,103.000	547,004	9.750	547,004	548,291				(1,287)		(1,287)		07/06/2021	XXX
194170-11-4	COLICITY INC WARRANTS			11,219.000	8,695	0.775	8,695	12,671				(3,976)		(3,976)		07/06/2021	XXX
194170-20-5	COLICITY INC			4,392.000	43,656	9.940	43,656	43,458				199		199		12/31/2021	XXX
21289P-20-1	CONYERS PARK III ACQUISITION CORP			606,375.000	6,118,324	10.090	6,118,324	6,063,750				54,574		54,574		08/10/2021	XXX
30260D-10-3	FIGS INC-CLASS A			29,022.000	799,846	27.560	799,846	638,484				161,362		161,362		05/27/2021	XXX
382863-10-8	GORES HOLDINGS VIII INC SHARES			671,642.000	6,850,748	10.200	6,850,748	6,621,326				229,422		229,422		05/03/2021	XXX
382863-11-6	GORES HOLDINGS VIII INC WARRANTS			83,954.000	170,427	2.030	170,427	95,093				75,334		75,334		05/03/2021	XXX
38286T-10-1	GORES HOLDINGS VII INC-A			1,045,225.000	10,222,301	9.780	10,222,301	10,259,576				(37,275)		(37,275)		04/27/2021	XXX
38286T-11-9	GORES HOLDINGS VII A -CW27			130,652.000	178,993	1.370	178,993	192,674				(13,681)		(13,681)		04/27/2021	XXX
382870-10-3	GORES TECHNOLOGY PARTNERS INC COMM			656,644.000	6,454,811	9.830	6,454,811	6,464,028				(9,218)		(9,218)		05/18/2021	XXX
382870-11-1	GORES TECHNOLOGY PARTNERS INC WAR			131,328.000	173,353	1.320	173,353	102,412				70,941		70,941		05/18/2021	XXX
38287L-10-7	GORES TECHNOLOGY PARTNERS COMMON			1,198,860.000	11,868,714	9.900	11,868,714	11,730,766				137,948		137,948		05/27/2021	XXX
38287L-11-5	GORES TECHNOLOGY PARTNERS WARRANTS			239,772.000	314,101	1.310	314,101	257,834				56,267		56,267		05/27/2021	XXX
48253T-10-9	KKR ACQUISITION HLDGS I CORP COMMO			1,299,784.000	12,659,896	9.740	12,659,896	12,650,383				9,513		9,513		05/21/2021	XXX
48253T-11-7	KKR ACQUISITION HLDGS I CORP WARRA			324,946.000	324,621	0.999	324,621	347,431				(22,810)		(22,810)		05/21/2021	XXX
54141L-10-0	LOGISTICS INNOVATION TECH-A			1,272,727.000	12,319,997	9.680	12,319,997	12,352,885				(32,888)		(32,888)		08/12/2021	XXX
54141L-11-8	LOGISTICS INNOVATION T-CW28			424,242.000	364,848	0.860	364,848	374,385				(9,537)		(9,537)		08/12/2021	XXX
577096-10-0	MATTERPORT INC			28,800.000	594,432	20.640	594,432	270,409				324,023		324,023		07/23/2021	XXX
577096-11-8	MATTERPORT INC WARRANTS			47,869.000	437,523	9.140	437,523	144,412				293,111		293,111		07/23/2021	XXX
71531R-10-9	PERSHING SQUARE COMMON STOCK			1,000,000.000	19,720,000	19.720	19,720,000	19,385,720				(8,000,000)		(8,000,000)		09/11/2020	XXX
71531R-11-7	PERSHING SQUARE WARRANTS C23			111,111.000	146,667	1.320	146,667	614,280				(919,999)		(919,999)		09/11/2020	XXX
74981W-10-7	RXR ACQUISITION CORP COMMON STOCK			287,374.000	2,801,897	9.750	2,801,897	2,827,986				(26,090)		(26,090)		07/16/2021	XXX
74981W-11-5	RXR ACQUISITION CORP WARRANTS			57,474.000	40,232	0.700	40,232	44,013				(3,781)		(3,781)		07/16/2021	XXX
74981W-20-6	RXR ACQUISITION CORP			3,085.000	30,542	9.900	30,542	30,559				(17)		(17)		12/31/2021	XXX
SBKSCP-68-2	TPG PACE BENEFICIAL II COR-A			570,539.000	5,591,282	9.800	5,591,282	5,704,502				(113,220)		(113,220)		12/31/2021	XXX
SBKVC8-11-3	TPG PACE SOLUTIONS CORP			333,828.000	2,777,449	8.320	2,777,449	3,338,177				(560,728)		(560,728)		07/29/2021	XXX
SBN7QK-L2-7	MSD ACQUISITION CORP COMMON STOCK			214,262.000	2,121,194	9.900	2,121,194	2,089,705				31,489		31,489		06/14/2021	XXX
SBN7QK-M3-4	MSD ACQUISITION CORP WARRANTS			42,852.000	49,066	1.145	49,066	52,849				(3,784)		(3,784)		06/14/2021	XXX
SBNZJY-M2-2	SOARING EAGLE ACQUISITION CORP			34,234.000	76,684	2.240	76,684	85,822				(9,138)		(9,138)		06/04/2021	XXX
SBBMHR-S0-9	WAVERLEY CAPITAL ACQUISITION CORP		D	341,250.000	3,382,936	9.913	3,382,936	3,412,500				(29,564)		(29,564)		08/20/2021	XXX
SBMVZT-55-7	AFTERNEXT HEALTHTECH ACQUISITION		D	651,875.000	6,507,798	9.983	6,507,798	6,518,750				(10,952)		(10,952)		08/12/2021	XXX
SBNT8K-16-2	BLUE WHALE ACQUISITION CORP. I		D	350,000.000	3,465,866	9.902	3,465,866	3,500,000				(34,134)		(34,134)		08/04/2021	XXX
9099999 - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					123,997,448	XXX	123,997,448	123,629,501				(8,418,721)		(8,418,721)		XXX	XXX
Industrial and Miscellaneous (Unaffiliated) Other																	
31340#-10-0	FEDERAL HOME LOAN BANK			710,543.000	71,054,300	100.000	71,054,300	71,054,300		3,851,625						03/16/2020	XXX
816307-2#-8	SELECT QUOTE			149,995.000	1,358,955	9.060	1,358,955					(1,753,442)		(1,753,442)		06/10/2004	XXX
BGH30X-AE-6	ARIAS HOLDINGS UNIT CERTIFICATE A			9,630.000	1		1									01/22/2010	XXX
BGH30X-EB-8	SPORTCRAFT EQUITY			83.000												07/30/2010	XXX
BGH31M-WR-6	ML HOLDCO LLC			1.000												11/18/2013	XXX
BGH5BF-8Z-4	VELOCITY HOLDINGS			0.004	8	2,106.250	8	4		26,256		3		3		12/12/2017	XXX
BGH5UX-BS-6	PARAMOUNT DEVELOPMENT FINANCE LLC			245,348.006	581,156	2.369	581,156	253,087		13,000		252,615		252,615		12/15/2021	XXX
BGH67N-YB-4	ACP IV COATING SOLUTIONS LLC			2,123.090	2,123,091	1,000.000	2,123,091	2,123,091								11/04/2019	XXX
SBH2RC-H8-4	ATLAS MARA LTD NPV		D	1,392,317.000	139		139	3,132,713				(375,786)		(375,786)		08/24/2017	XXX
000000-00-0	AGENTS DEFERRED COMP RABBI TRUST			4,219,778.440	4,219,778	1.000	4,219,778	4,219,778								12/31/2004	XXX
9199999 - Industrial and Miscellaneous (Unaffiliated) Other					79,337,428	XXX	79,337,428	80,782,973		3,890,881		(1,876,610)		(1,876,610)		XXX	XXX
Parent, Subsidiaries and Affiliates Publicly Traded																	
9299999 - Parent, Subsidiaries and Affiliates Publicly Traded						XXX										XXX	XXX
Parent, Subsidiaries and Affiliates Other																	
9399999 - Parent, Subsidiaries and Affiliates Other						XXX										XXX	XXX
Mutual Funds																	
9499999 - Mutual Funds						XXX										XXX	XXX
Unit Investment Trusts																	
9599999 - Unit Investment Trusts						XXX										XXX	XXX
Closed-End Funds																	
05588W-10-8	BNYM STRAT MUNI			147,884.000	1,252,577	8.470	1,252,577	1,192,951		103,838		(2,958)		(2,958)		04/17/2020	
092479-10-4	BLACKROCK MUNICIPAL INCOME Q			64,669.000	1,009,483	15.610	1,009,483	895,558		41,256		28,454		28,454		04/24/2020	
09253R-10-5	BLACKROCK MUNIVEST FUND			230,784.000	2,208,603	9.570	2,208,603	2,017,337		85,090		87,698		87,698		04/24/2020	
09254F-10-0	BLACKROCK MUNIYIELD QUALITY			61,618.000	994,515	16.140	994,515	900,238		12,051		93,993		93,993		04/19/2021	
09254P-10-8	BLACKROCK MUNIHOLDINGS INVESTMENT			74,830.000	1,111,974	14.860	1,111,974	1,014,311		39,922		58,367		58,367		09/12/2019	
233368-10-9	DWS MUNICIPAL INCOME TRUST			33,402.000	394,812	11.820	394,812	388,478		15,365		6,346		6,346		09/13/2019	
27826U-10-8	EATON VANCE MUNICIPAL INCOME			140,497.000	1,941,669	13.820	1,941,669	1,731,758		110,654		61,819		61,819		04/23/2020	
46131J-10-3	INVESCO MUNICIPAL TRUST			181,506.000	2,437,626	13.430	2,437,626	2,192,748		95,735		110,719		110,719		04/24/2020	

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		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
CUSIP Identification	Description	Code	Foreign	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	
46131M-10-6	INVESCO TRUST FOR INVESTMEN			214,733.000	2,999,820	13.970	2,999,820	2,645,035		116,384		163,197		163,197		04/24/2020	
46132C-10-7	INVESCO MUNICIPAL OPPORTUNI			259,814.000	3,588,031	13.810	3,588,031	3,129,147		138,866		257,216		257,216		04/23/2020	
46132E-10-3	INVESCO AD MIT II			128,906.000	1,570,075	12.180	1,570,075	1,377,218		62,480		106,992		106,992		04/24/2020	
670651-10-8	NUVEEN INS CA TX FR ADV MUN			62,354.000	987,064	15.830	987,064	889,240		38,130		4,365		4,365		04/24/2020	
670657-10-5	NUVEEN AMT-FREE QLTY MUNI INC FUND			1,296,487.000	20,225,197	15.600	20,225,197	18,043,512		834,419		648,243		648,243		04/24/2020	
67066V-10-1	NUVEEN QUALITY MUNICIPAL INC FUND			967,339.000	15,583,831	16.110	15,583,831	13,613,958		633,123		715,831		715,831		04/24/2020	
67066Y-10-5	NUVEEN CA QUAL MUNI INC FD			488,893.000	7,646,287	15.640	7,646,287	7,091,163		293,091		234,669		234,669		04/24/2020	
67071L-10-6	NUVEEN AMT-FR MUNI CREDIT FD			973,293.000	17,451,143	17.930	17,451,143	15,046,521		752,550		1,119,287		1,119,287		04/24/2020	
814291-46-4	GUGGENHEIM LIMITED DURATION FUND			80,032.013	2,012,005	25.140	2,012,005	2,000,000				(36,014)		(36,014)		01/28/2014	
9699999 - Closed-End Funds					83,414,712	XXX	83,414,712	74,169,173		3,372,954		3,658,224		3,658,224		XXX	XXX
9799999 Total Common Stocks					286,749,588	XXX	286,749,588	278,581,647		7,263,835		(6,637,107)		(6,637,107)		XXX	XXX
9899999 Total Preferred and Common Stocks					1,351,178,310	XXX	1,368,117,078	1,309,951,767	1,457,308	53,645,117		26,562,520		26,538,234		XXX	XXX

1.

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 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
3130AJ-B2-4	FHLB 2.59 03/40-03/21 (A)		07/28/2021	RBC DAIN RAUSCHER	XXX	5,500,000	5,500,000	51,836
3130AN-H7-8	FHLB 2.45 08/41-08/22 (A)		08/13/2021	IFCS	XXX	1,500,000	1,500,000	
3130AN-JN-1	FHLB		08/03/2021	JVB FINANCIAL	XXX	1,498,500	1,500,000	
3133EL-3Q-5	FFCB 1.95 08/40-08/21 (A)		01/21/2021	JVB FINANCIAL	XXX	3,334,715	3,365,000	28,981
3133EM-2B-7	FFCB 2.45 08/41-08/22 (A)		08/03/2021	VARIOUS	XXX	18,231,750	18,250,000	
3133EM-2H-4	FFCB 2.22 08/36-08/22 (A)		08/04/2021	NOMURA INC	XXX	28,963,750	29,000,000	
3133EM-3L-4	FFCB 2.35 08/46-08/26 (A)		09/10/2021	VARIOUS	XXX	11,985,500	12,000,000	2,611
3133EM-4H-2	FFCB 2.20 09/36-09/22 (SA)		08/26/2021	NOMURA INC	XXX	19,720,375	19,750,000	
3133EM-5J-7	FFCB 2.40 09/41-09/22 (A)		09/09/2021	VARIOUS	XXX	23,732,188	23,750,000	
3133EM-AP-7	FFCB 1.99 09/40-09/21 (A)		06/04/2021	FHN	XXX	2,312,500	2,500,000	10,088
3133EM-CV-2	FFCB 2.00 10/40-10/21 (A)		04/09/2021	FHN	XXX	3,339,313	3,600,000	35,400
3133EM-L5-9	FFCB 2.70 06/41-06/22 (A)		10/20/2021	DEUTSCHE BANK SECURITIES INC	XXX	10,000,000	10,000,000	90,000
3133EM-LL-4	FFCB 2.07 12/40-12/21 (A)		05/11/2021	VARIOUS	XXX	5,470,102	5,791,000	40,453
3133EM-M7-4	FFCB 2.29 06/34 - 09/21		09/23/2021	RBC DAIN RAUSCHER	XXX	5,992,500	6,000,000	32,823
3133EM-NS-7	FFCB 2.1 01/41 - 01/22		06/11/2021	VARIOUS	XXX	17,691,283	18,000,000	45,617
3133EM-R9-5	FFCB 2.31 07/36 - 07/22		07/27/2021	NOMURA INC	XXX	29,000,000	29,000,000	26,052
3133EM-VZ-2	FFCB 2.52 04/36		05/13/2021	IFCS	XXX	1,474,260	1,500,000	3,255
3133EM-Y4-8	FFCB 2.65 08/46-08/22 (A)		07/28/2021	VARIOUS	XXX	7,000,000	7,000,000	
3133EN-ED-8	FFCB 2.58 11.36 - 02/22 (A)		11/12/2021	DIRECT	XXX	3,996,000	4,000,000	
3133EN-FS-4	FFCB 2.78 12/36 - 03/22		12/03/2021	RBC DAIN RAUSCHER	XXX	2,000,000	2,000,000	772
3133EN-JN-1	FFCB 2.50 12/41 - 12/26 (A)		12/20/2021	MORGAN STANLEY	XXX	3,000,000	3,000,000	
3133EN-JY-7	FFCB 2.68 01/37-04/22 (A)		12/28/2021	WELLS FARGO	XXX	24,981,250	25,000,000	
3134A4-KY-9	FHLMC 0.0 07/32		01/22/2021	VARIOUS	XXX	37,843,284	45,030,000	
3134GW-6D-3	FHLMC 2.0 10/40-04/29 (QB)		04/01/2021	JPMORGAN SECURITIES INC	XXX	2,991,625	3,250,000	28,167
3134GW-S9-8	FHLMC 2.25 09/50 - 09/21		08/10/2021	IFCS	XXX	1,183,125	1,250,000	11,406
31422B-6Y-1	FAMCA 2.25 02/46 - 02/24 (SA)		01/15/2021	UBS SECURITIES LLC	XXX	1,000,000	1,000,000	
880591-ES-7	TVA 4.25 09/15/65		05/19/2021	VARIOUS	XXX	10,353,568	8,000,000	43,681
88059F-BP-5	TVASP 0.0 04/01/56		12/03/2021	VARIOUS	XXX	2,762,391	10,585,000	
88059F-BR-1	TVA 0.0 06/38		01/13/2021	NOMURA INC	XXX	2,732,200	4,000,000	
88059F-BS-9	TVASP 0.0 09/15/39		02/04/2021	KEYBANC CAPITAL MARKETS	XXX	1,957,064	3,000,000	
88059F-CG-4	TVA PRIN STRIP		08/31/2021	VARIOUS	XXX	1,222,772	4,167,000	
912810-TC-2	T 2.0 11/15/2041		12/28/2021	VARIOUS	XXX	85,274,602	84,000,000	199,691
91282C-DJ-7	T 1.375 11/15/2031		12/28/2021	VARIOUS	XXX	39,330,859	39,700,000	64,674
91282C-DK-4	T 1.25 11/30/2026		12/28/2021	VARIOUS	XXX	3,501,602	3,500,000	3,400
0599999 - Bonds - U.S. Governments						420,877,078	439,488,000	718,907
Bonds - All Other Governments								
00388W-AK-7	ABU DHABI NATIONAL ENERGY COMPANY	D	04/20/2021	VARIOUS	XXX	26,900,000	26,900,000	
00787C-AE-2	AITOCU 5 1/8 08/11/61	D	11/15/2021	VARIOUS	XXX	32,029,438	30,560,000	158,324
168863-DS-4	REPUBLIC OF CHILE	D	07/22/2021	VARIOUS	XXX	21,684,440	22,000,000	96,444
195325-BR-5	COLOM 5 5/8 02/26/44	D	02/04/2021	BO2	XXX	3,532,100	2,860,000	72,394
195325-DQ-5	COLOM 5.2 05/15/49	D	02/05/2021	VARIOUS	XXX	7,522,880	6,260,000	74,845
195325-DX-0	COLOM 3 7/8 02/15/61	D	02/05/2021	BBN	XXX	2,470,000	2,500,000	4,575
200447-AJ-9	CFELEC 4.677 02/09/51	D	02/08/2021	VARIOUS	XXX	2,009,600	2,000,000	104
279158-AJ-8	ECOPET 5 7/8 05/28/45	D	02/09/2021	VARIOUS	XXX	11,197,775	9,700,000	111,536
29135L-AR-1	ABU DHABI (EMIRATE OF)	D	09/08/2021	JPMORGAN SECURITIES INC	XXX	21,000,000	21,000,000	
31424E-AC-6	UNITED ARAB EMIRATES (GOVERNMENT O	D	10/06/2021	HSBC SECURITIES, INC	XXX	24,003,788	24,750,000	
40053X-AA-7	GEBCB 4 7/8 05/15/30	D	04/14/2021	BO2	XXX	578,240	520,000	10,633
455780-CU-8	INDON 4.45 04/15/70	D	02/05/2021	VARIOUS	XXX	5,677,963	4,620,000	64,740
45853N-AA-0	INTERCONEXION ELECTRICA	D	11/18/2021	BANKERS LIFE NEBRASKA	XXX	660,000	660,000	
55276V-AK-8	MDGH GMTN BV	D	01/22/2021	CGLTD	XXX	996,750	900,000	7,308
69370R-AJ-6	PERTIJ 4.15 02/25/60	D	10/08/2021	VARIOUS	XXX	32,508,429	31,815,000	469,768
698299-BH-6	PANAMA REPUBLIC OF (GOVERNMENT)	D	06/23/2021	SCOTIA CAPITAL USA INC	XXX	8,990,640	8,000,000	74,000
698299-BL-7	PANAMA REPUBLIC OF (GOVERNMENT)	D	01/20/2021	MORGAN STANLEY	XXX	18,766,470	17,000,000	7,310
715638-DS-8	PERU (REPUBLIC OF)	D	03/03/2021	BANK OF AMERICA	XXX	18,300,040	19,000,000	
715638-DW-9	PERU 3.6 01/15/2072	D	11/24/2021	VARIOUS	XXX	8,538,000	9,000,000	18,000
71568Q-AB-3	PLNIJ 5 1/4 10/24/42	D	07/15/2021	VARIOUS	XXX	7,839,038	6,815,000	84,637
71568Q-AD-9	PLNIJ 5 1/4 05/15/47	D	11/15/2021	VARIOUS	XXX	7,796,063	6,710,000	73,885
71568Q-AK-3	PLNIJ 4 7/8 07/17/49	D	10/08/2021	VARIOUS	XXX	9,361,887	8,600,000	114,374
71568Q-AM-9	PLNIJ 4 3/8 02/05/50	D	10/28/2021	VARIOUS	XXX	1,986,250	1,900,000	10,889
71654Q-DD-1	PEMEX 7.69 01/23/50	D	06/24/2021	VARIOUS	XXX	9,376,760	9,580,000	104,189

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
71675C-AE-8	PETMK 3.404 04/28/61	D	04/27/2021	CITIGROUP GLOBAL MARKETS LTD	XXX	1,171,200	1,200,000	113
718286-CP-0	PHILIPPINES (REPUBLIC OF)	D	06/28/2021	DEUTSCHE BANK SECURITIES INC	XXX	12,393,625	12,500,000	
74446W-AC-0	PTTTB 3.7 07/16/70	D	10/28/2021	VARIOUS	XXX	11,462,390	11,250,000	60,058
74730D-AC-7	QATAR PETROLEUM	D	06/30/2021	CITIGROUP GLOBAL MARKETS LTD	XXX	1,286,181	1,300,000	
74730D-AD-5	QATAR PETROLEUM	D	11/29/2021	VARIOUS	XXX	52,042,000	52,000,000	29,553
74730D-AE-3	QATAR PETROLEUM	D	06/30/2021	CITIGROUP GLOBAL MARKETS	XXX	39,254,614	39,400,000	
80413T-AW-9	SAUDI ARABIA (KINGDOM OF)	D	02/08/2021	VARIOUS	XXX	12,912,335	12,960,000	8,415
91086Q-AZ-1	MEX 5 3/4 10/12/10	D	10/21/2021	VARIOUS	XXX	14,840,771	12,100,000	195,865
91087B-AN-0	MEX 3.771 05/24/61	D	10/14/2021	VARIOUS	XXX	16,958,100	18,200,000	155,512
91087B-AP-5	MEX 3 3/4 04/19/71	D	08/26/2021	BO2	XXX	2,858,100	3,100,000	39,969
BH8296-14-8	KSA 4 1/2 04/22/60	D	07/29/2021	NO1	XXX	1,956,000	1,600,000	20,000
000000-00-0	REPUBLIC OF CHILE	D	03/30/2021	GOLDMAN SACHS & CO	XXX	24,000,000	24,000,000	
G463PC-AJ-8	HRINTH 4 5/8 06/03/26	D	04/08/2021	VARIOUS	XXX	1,072,000	1,200,000	19,733
G781A6-AB-9	SECO 5.06 04/08/43	D	09/23/2021	VARIOUS	XXX	7,301,250	6,000,000	86,638
G781A6-AD-5	SECO 5 1/2 04/08/44	D	09/24/2021	VARIOUS	XXX	14,889,827	11,754,000	116,962
M0153A-AA-6	ABDPOC 2 1/2 05/06/31	D	12/02/2021	MIZUHO INTERNATIONAL PLC	XXX	799,000	800,000	1,667
M28505-AC-5	DPWDU 5 5/8 09/25/48	D	10/21/2021	VARIOUS	XXX	21,298,476	17,030,000	249,282
M4289D-JB-8	TAQAUH 4 10/03/49	D	08/19/2021	VARIOUS	XXX	2,095,250	1,800,000	27,222
M6320U-BA-6	KSA 4 1/2 04/22/60	D	06/21/2021	CITIGROUP GLOBAL MARKETS LTD	XXX	2,928,000	2,400,000	18,300
M6320U-BC-2	KSA 3.45 02/02/61	D	10/14/2021	VARIOUS	XXX	7,821,750	8,090,000	77,636
M8237R-AJ-3	ARAMCO 3 1/2 11/24/70	D	10/21/2021	VARIOUS	XXX	35,107,790	36,682,000	252,116
M8489S-AN-7	QATAR 4.4 04/16/50	D	06/18/2021	VARIOUS	XXX	3,158,800	2,600,000	19,947
N5S29S-AB-5	MUBAUH 3.7 11/07/49	D	07/15/2021	VARIOUS	XXX	16,426,635	15,130,000	94,497
N5S29S-AX-7	MUBAUH 3.95 05/21/50	D	09/09/2021	VARIOUS	XXX	9,962,163	8,760,000	88,286
P3143N-AZ-7	CDEL 4 1/2 08/01/47	D	06/24/2021	VARIOUS	XXX	3,446,000	2,960,000	53,910
P3143N-BB-9	CDEL 4 3/8 02/05/49	D	06/25/2021	JEFFERIES INT'L LTD	XXX	2,303,000	2,000,000	32,958
P3143N-BF-0	CDEL 3.7 01/30/50	D	09/16/2021	VARIOUS	XXX	19,145,400	18,200,000	132,707
Y20721-BM-0	INDONESIA GOVERNMENT INTERNATI SR UNSECU	D	06/11/2021	J.P. MORGAN SECURITIES INC	XXX	1,982,000	1,600,000	34,167
Y7082R-KB-4	POWFIN 3.35 05/16/31	D	10/06/2021	BANKERS LIFE NEBRASKA	XXX	586,164	600,000	13,903
Y7140W-AD-0	IDASAL 6.757 11/15/48	D	07/28/2021	VARIOUS	XXX	8,666,400	6,720,000	44,161
Y7140W-AG-3	IDASAL 5.8 05/15/50	D	10/21/2021	VARIOUS	XXX	21,640,088	17,940,000	255,031
Y7150M-AE-7	PTTEPT 3.903 12/06/59	D	10/08/2021	VARIOUS	XXX	17,522,566	16,350,000	101,731
1099999 - Bonds - All Other Governments						673,014,426	641,876,000	3,788,294
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
01179R-M8-3	ALASKA MUN BD BK AUTH		05/27/2021	BTIG, LLC	XXX	70,000	70,000	
03255L-JU-4	ANAHEIM CALIF PUB FING AUTH		06/11/2021	GOLDMAN SACHS & CO	XXX	300,000	300,000	
03667P-HU-9	CA ANTELOPE VALLEY CCD 2021		08/11/2021	RBC DAIN RAUSCHER	XXX	2,000,000	2,000,000	
03667P-HV-7	CA ANTELOPE VALLEY CCD 2021		08/11/2021	RBC DAIN RAUSCHER	XXX	1,000,000	1,000,000	
084154-G8-0	BERKELEY CA UNIF SCH DIST		09/22/2021	CITIGROUP GLOBAL MARKETS	XXX	9,000,000	9,000,000	
08661U-AB-2	BETH ISRAEL LAHEY HEALTH		11/02/2021	GOLDMAN SACHS & CO	XXX	9,000,000	9,000,000	
1301ET-AA-0	CAL ENDOWMENT		01/20/2021	JPMORGAN SECURITIES INC	XXX	3,000,000	3,000,000	
13057E-EJ-9	CA HENRY MAYO NEWHALL 2021C		02/25/2021	ZIE	XXX	4,500,000	4,500,000	
13057E-EK-6	CA HENRY MAYO NEWHALL 2021C		02/25/2021	ZIE	XXX	2,000,000	2,000,000	
13057M-AA-4	CASMFH 2.55 01/01/2040		12/21/2021	OS	XXX	1,000,000	1,000,000	1,558
13063B-HR-6	CA GO WFRN		12/23/2021	JEFFERIES & COMPANY INC	XXX	5,000,000	5,000,000	164
155498-MQ-8	CENTRL TX REGL MOBILITY AUTH R		10/21/2021	VARIOUS	XXX	2,997,621	3,000,000	
155498-MR-6	CENTRL TX REGL MOBILITY AUTH R		10/07/2021	JEFFERIES & COMPANY INC	XXX	2,000,000	2,000,000	
16876B-AB-8	MA BOSTON CHILDRENS HOSP 2020A		05/12/2021	WELLS FARGO	XXX	905,190	1,000,000	7,396
16876H-AB-5	TX CHILDRENS HEALTH SYS 2020		05/17/2021	JPMORGAN SECURITIES INC	XXX	894,828	1,000,000	6,557
250375-MA-7	CA DESERT CCD 2021		11/24/2021	RBC DAIN RAUSCHER	XXX	1,000,000	1,000,000	
250375-MB-5	CA DESERT CCD 2021		11/24/2021	RBC DAIN RAUSCHER	XXX	1,000,000	1,000,000	
282659-BK-6	EL CAJON CALIF		01/14/2021	BTIG, LLC	XXX	105,000	105,000	
3132WR-RN-5	FG WA0503		01/15/2021	CAPITALIZED INTEREST	XXX	2,732	2,732	
3133AX-WR-9	FHLMC 30YR UMBS		12/27/2021	JPMORGAN SECURITIES INC	XXX	488,384	474,123	922
3136A0-EK-9	FNR 2011-81 GZ		06/01/2021	CAPITALIZED INTEREST	XXX	37,636	37,636	
3136A0-RX-7	FNR 2011-80 ZA		08/01/2021	CAPITALIZED INTEREST	XXX	339,952	339,952	
3136A7-JB-9	FNR 2012-67 MZ		06/01/2021	CAPITALIZED INTEREST	XXX	30,718	30,718	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3136A7-PJ-5	FNR 2012-88 WZ		12/31/2021	CAPITALIZED INTEREST	XXX	7,639	7,639	
3136A8-D6-4	FNR 2012-103 ZC		10/07/2021	CAPITALIZED INTEREST	XXX	70,025	70,025	
3136AA-4L-6	FNR 2012-149 NZ		12/31/2021	CAPITALIZED INTEREST	XXX	67,559	67,559	
3136AE-4P-9	FNR 2013-71 ZA		12/31/2021	CAPITALIZED INTEREST	XXX	231,128	231,128	
3136AE-5X-1	FNR 2013-74 ZH		12/31/2021	CAPITALIZED INTEREST	XXX	231,128	231,128	
3136AF-AE-4	FNR 2013-79 EZ		12/31/2021	CAPITALIZED INTEREST	XXX	323,580	323,580	
3136AF-AK-0	FNR 2013-79 QZ		12/31/2021	CAPITALIZED INTEREST	XXX	124,809	124,809	
3136AF-CZ-5	FNR 2013-72 ZL		08/27/2021	CAPITALIZED INTEREST	XXX	11,156	11,156	
3136AF-YY-4	FNR 2013-80 VZ		12/31/2021	CAPITALIZED INTEREST	XXX	666,022	666,022	
3136AG-MJ-8	FNR 2013-108 VZ		09/14/2021	CAPITALIZED INTEREST	XXX	211,590	211,590	
3136AG-NP-3	FNR 2013-103 GZ		12/31/2021	CAPITALIZED INTEREST	XXX	196,707	196,707	
3136AG-P8-9	FNR 2013-114 Z		09/30/2021	CAPITALIZED INTEREST	XXX	305,700	305,700	
3136AH-VS-6	FNR 2013-136 CZ		12/31/2021	CAPITALIZED INTEREST	XXX	164,624	164,624	
3136AP-3A-8	FNR 2015-64 AZ		12/31/2021	CAPITALIZED INTEREST	XXX	328,519	328,519	
3136AQ-AN-0	FNR 2015-72 ZA		09/16/2021	CAPITALIZED INTEREST	XXX	235,225	235,225	
3136AR-J3-3	FNMA..16-22		12/31/2021	CAPITALIZED INTEREST	XXX	35,068	35,068	
3136AS-A9-7	FNR 2016-41 MZ		09/21/2021	CAPITALIZED INTEREST	XXX	112,177	112,177	
3136AS-CT-1	FNMA..16-24		12/31/2021	CAPITALIZED INTEREST	XXX	189,207	189,207	
3136AU-4D-0	FNR 2017-8 BZ		08/01/2021	CAPITALIZED INTEREST	XXX	116,707	116,707	
3136AU-HZ-7	FNR 2016-79 AZ		12/31/2021	CAPITALIZED INTEREST	XXX	130,950	130,950	
3136AU-YU-9	FNR 2016-94 ZA		12/31/2021	CAPITALIZED INTEREST	XXX	196,909	196,909	
3136AV-2Z-1	FNR 2017-21 ZD		12/31/2021	CAPITALIZED INTEREST	XXX	141,917	141,917	
3136AV-JB-6	FNR 2017-4 ZC		12/31/2021	CAPITALIZED INTEREST	XXX	387,452	387,452	
3136AV-PM-5	FNR 2017-10 LZ		12/31/2021	CAPITALIZED INTEREST	XXX	34,118	34,118	
3136AW-5S-2	FNR 17-52 KZ		12/31/2021	CAPITALIZED INTEREST	XXX	141,613	141,613	
3136AW-A9-8	FNR 2017-45 ZK		12/31/2021	CAPITALIZED INTEREST	XXX	54,880	54,880	
3136AW-Z7-5	FNR 2017-51 EZ		11/30/2021	CAPITALIZED INTEREST	XXX	92,776	92,776	
3136AX-GA-7	FNR 2017-49 ZC		08/27/2021	CAPITALIZED INTEREST	XXX	299,664	299,664	
3136AX-YN-9	FNR 2017-61 TZ		12/31/2021	CAPITALIZED INTEREST	XXX	336,947	336,947	
3136AY-YZ-0	FNR 2017-90 ZD		09/21/2021	CAPITALIZED INTEREST	XXX	183,517	183,517	
3136B1-T7-9	FNR 2018-38 VZ		12/31/2021	CAPITALIZED INTEREST	XXX	68,030	68,030	
3136B2-7H-9	FNR 2018-72 ZB		12/31/2021	CAPITALIZED INTEREST	XXX	269,337	269,337	
3136B2-GE-6	FNR 2018-45 ZD		10/19/2021	CAPITALIZED INTEREST	XXX	434,345	434,345	
3136B2-NL-2	FNR 2018-53 BZ		12/31/2021	CAPITALIZED INTEREST	XXX	156,570	156,570	
3136B2-SB-9	FNR 2018-47 GZ		09/21/2021	CAPITALIZED INTEREST	XXX	78,838	78,838	
3136B2-UE-0	FNR 2018-55 LZ		10/19/2021	CAPITALIZED INTEREST	XXX	156,890	156,890	
3136B2-YL-0	FNR 2018-54 LZ		09/21/2021	CAPITALIZED INTEREST	XXX	57,651	57,651	
3136B3-BL-3	FNR 2018-70 CZ		06/30/2021	CAPITALIZED INTEREST	XXX	238,504	238,504	
3136B3-BY-5	FNR 2018-75 ZU		12/31/2021	CAPITALIZED INTEREST	XXX	43,565	43,565	
3136B3-DT-4	FNR 2018-73 BZ		10/19/2021	CAPITALIZED INTEREST	XXX	160,652	160,652	
3136B3-GN-4	FNR 2018-76 ZB		08/30/2021	CAPITALIZED INTEREST	XXX	76,606	76,606	
3136B3-MM-9	FNR 18-84 ZA		12/31/2021	CAPITALIZED INTEREST	XXX	258,053	258,053	
3136B3-MV-9	FNR 18-84 ZD		12/13/2021	CAPITALIZED INTEREST	XXX	190,348	190,348	
3136B3-PT-1	FNR 2018-88 MZ		12/31/2021	CAPITALIZED INTEREST	XXX	191,266	191,266	
3136B3-RS-1	FNR 18-89 VZ		12/31/2021	CAPITALIZED INTEREST	XXX	132,828	132,828	
3136B7-JB-8	FNR 2019-72 ZL		12/31/2021	CAPITALIZED INTEREST	XXX	62,839	62,839	
3136B7-V2-4	FNR 2019-82 HZ		10/20/2021	CAPITALIZED INTEREST	XXX	147,606	147,606	
3136B8-HA-0	FNR 2020-3 JZ		12/31/2021	CAPITALIZED INTEREST	XXX	110,863	110,863	
3136B8-HM-4	FNR 2020-3 AZ		12/31/2021	CAPITALIZED INTEREST	XXX	37,422	37,422	
3136B8-LT-4	FNR 2020-7 DZ		10/19/2021	CAPITALIZED INTEREST	XXX	212,536	212,536	
3136BG-4G-3	FNR 2021-65 GZ		12/31/2021	VARIOUS	XXX	3,490,215	3,886,607	6,231
3136BG-5Y-3	FNR 2021-66 DZ		12/31/2021	VARIOUS	XXX	2,796,588	3,015,025	4,833
3136BG-AM-3	FNR 2021-42 NY		06/16/2021	BANK OF AMERICA	XXX	6,947,500	7,000,000	14,097
3136BG-N3-1	FNR 2021-56 ZK		08/06/2021	BANK OF MONTREAL	XXX	3,000,094	3,018,013	6,288
3136BJ-F5-9	FNR 2021-73 DZ		12/31/2021	VARIOUS	XXX	1,968,342	2,008,342	3,889
3136BJ-WW-1	FNR 2021-76 PZ		09/23/2021	PIERPONT SECURITIES LLC	XXX	9,583,284	9,713,813	18,888
3137A5-P2-4	FHR 3795 VZ		08/01/2021	CAPITALIZED INTEREST	XXX	34,749	34,749	
3137A7-UU-2	FHR 3828 LZ		08/01/2021	CAPITALIZED INTEREST	XXX	193,510	193,510	
3137A9-Y2-6	FHR 3835 ZV		08/01/2021	CAPITALIZED INTEREST	XXX	216,204	216,204	
3137AJ-AY-0	FHR 3955 Z		06/01/2021	CAPITALIZED INTEREST	XXX	116,026	116,026	
3137B1-3B-6	FHR 4182 ZD		10/07/2021	CAPITALIZED INTEREST	XXX	100,114	100,114	
3137B1-3E-0	FHR 4182 ZK		12/31/2021	CAPITALIZED INTEREST	XXX	122,377	122,377	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
3137B2-G3-8	FHR 4206 LZ		12/31/2021	CAPITALIZED INTEREST	XXX	155,895	155,895	
3137B2-NF-3	FHR 4219 JZ		12/31/2021	CAPITALIZED INTEREST	XXX	99,937	99,937	
3137B3-6D-5	FHR 4215 ZK		10/19/2021	CAPITALIZED INTEREST	XXX	89,548	89,548	
3137B3-A3-2	FHR 4230 Z		08/30/2021	CAPITALIZED INTEREST	XXX	66,666	66,666	
3137BF-BH-3	FHR 4413 VZ		12/31/2021	CAPITALIZED INTEREST	XXX	122,266	122,266	
3137BL-EX-2	FHLMC 45-10		09/23/2021	CAPITALIZED INTEREST	XXX	489,076	489,076	
3137BM-XN-1	FHR 4551 Z		12/31/2021	CAPITALIZED INTEREST	XXX	42,422	42,422	
3137BS-YV-9	FHR 4630 ZL		12/31/2021	CAPITALIZED INTEREST	XXX	109,998	109,998	
3137BT-RY-9	FHR 4636 ZN		12/31/2021	CAPITALIZED INTEREST	XXX	34,289	34,289	
3137BV-QS-8	FHR 4657 TZ		12/31/2021	CAPITALIZED INTEREST	XXX	406,658	406,658	
3137BW-RN-6	FHR 4664 TZ		12/31/2021	CAPITALIZED INTEREST	XXX	510,401	510,401	
3137F1-7F-9	FHR 4693 TZ		11/30/2021	CAPITALIZED INTEREST	XXX	161,533	161,533	
3137F2-ZW-9	FHR 4711 CZ		07/30/2021	CAPITALIZED INTEREST	XXX	231,139	231,139	
3137F3-K6-0	FHR 4768 ZH		09/23/2021	CAPITALIZED INTEREST	XXX	148,533	148,533	
3137F5-3A-5	FHR 4791 ZB		12/31/2021	CAPITALIZED INTEREST	XXX	3,356,664	3,356,664	
3137FB-YC-4	FHR 4734 Z		09/01/2021	CAPITALIZED INTEREST	XXX	126,740	126,740	
3137FC-4R-2	FHR 4738 LZ		12/31/2021	CAPITALIZED INTEREST	XXX	270,453	270,453	
3137FD-7H-9	FHR 4748 YZ		12/31/2021	CAPITALIZED INTEREST	XXX	197,493	197,493	
3137FD-DG-4	FHR 4750 KZ		12/31/2021	CAPITALIZED INTEREST	XXX	315,988	315,988	
3137FG-3P-8	FHR 4801 ZN		12/31/2021	CAPITALIZED INTEREST	XXX	1,082,017	1,082,017	
3137FG-5H-4	FHR 4796 NZ		06/30/2021	CAPITALIZED INTEREST	XXX	316,204	316,204	
3137FJ-C2-3	FHR 4833 VZ		10/19/2021	CAPITALIZED INTEREST	XXX	98,964	98,964	
3137FQ-AT-0	FHR 4932 AZ		12/31/2021	CAPITALIZED INTEREST	XXX	57,543	57,543	
3137FQ-HA-4	FHR 4933 LZ		12/31/2021	CAPITALIZED INTEREST	XXX	84,973	84,973	
3137H1-5M-4	FHR 5123 GZ		12/31/2021	VARIOUS	XXX	4,015,153	4,035,153	8,056
3137H2-5X-8	FHR 5144 BZ		12/31/2021	VARIOUS	XXX	6,455,338	7,046,783	11,278
3137H2-7G-3	FHR 5140 EZ		12/31/2021	VARIOUS	XXX	12,652,495	13,522,613	22,500
3137H2-G6-5	FHR 5146 NB		08/23/2021	STIFEL NICOLAUS	XXX	682,148	750,000	1,250
3137H2-GK-4	FHR 5146 UB		08/23/2021	STIFEL NICOLAUS	XXX	682,031	750,000	1,250
3137H2-GR-9	FHR 5146 ZJ		12/31/2021	VARIOUS	XXX	676,321	755,013	1,250
3137H2-Z6-4	FHR 5150 GZ		09/15/2021	IFCS	XXX	993,438	1,000,000	2,014
3137H3-W3-2	FHR 5160 DZ		12/31/2021	VARIOUS	XXX	9,086,016	9,830,000	15,240
3138LM-RA-3	FN AN8580		12/17/2021	CROSSROADS	XXX	1,268,266	1,100,000	2,145
3138LN-NE-7	FN AN9388		01/11/2021	CAPITALIZED INTEREST	XXX	1,427	1,427	
3138LP-AC-0	FN AN9902		01/15/2021	CAPITALIZED INTEREST	XXX	11,553	11,553	
31393G-3L-6	FHLMC SERIES 2531 CLASS Z		08/01/2021	CAPITALIZED INTEREST	XXX	76,450	76,450	
31394B-YX-6	FNMA SERIES 2004-91 CLASS ZK		06/01/2021	CAPITALIZED INTEREST	XXX	45,435	45,435	
31397Q-G5-1	FNR 2011-18 ZE		08/01/2021	CAPITALIZED INTEREST	XXX	31,897	31,897	
31397S-G9-9	FNR 2011-46 Z		08/01/2021	CAPITALIZED INTEREST	XXX	157,071	157,071	
3140FX-EK-4	FN BF0137		12/14/2021	CAPITALIZED INTEREST	XXX	95,510	95,510	
3140J2-UD-6	FN BL9579		04/01/2021	CANTOR FITZGERALD & CO	XXX	2,982,383	3,250,000	1,073
3140LA-Q9-9	FN BS0479		01/01/2021	DUNCAN-WILLIAMS INC	XXX	1,020,625	1,000,000	1,773
3140LB-NF-6	FN BS1289		01/22/2021	DUNCAN-WILLIAMS INC	XXX	3,260,156	3,250,000	5,877
3140LC-BT-7	FN BS1849		03/26/2021	DUNCAN-WILLIAMS INC	XXX	3,061,875	3,000,000	6,088
3140LD-RL-5	FN BS3190		08/25/2021	DUNCAN-WILLIAMS INC	XXX	1,020,625	1,000,000	1,937
3140LD-TX-7	FN BS3265		08/31/2021	DUNCAN-WILLIAMS INC	XXX	2,015,000	2,000,000	2,672
3140LD-YP-8	FN BS3417		09/17/2021	JPMORGAN SECURITIES INC	XXX	1,003,125	1,000,000	1,762
3140LD-ZM-4	FN BS3447		09/17/2021	JPMORGAN SECURITIES INC	XXX	1,003,125	1,000,000	1,762
3140LD-ZS-1	FN BS3452		09/22/2021	MORGAN STANLEY	XXX	13,470,234	13,263,000	25,119
3140LD-ZZ-5	FN BS3459		09/20/2021	DUNCAN-WILLIAMS INC	XXX	4,337,656	4,250,000	7,714
3140LE-N6-0	FN BS4012		11/02/2021	KEYBANC CAPITAL MARKETS	XXX	2,002,500	2,000,000	2,008
35563P-GE-3	SCRT 2018-3 HZ		12/31/2021	CAPITALIZED INTEREST	XXX	212,550	212,550	
35563P-GH-6	SCRT 2018-3 MB		10/19/2021	CAPITALIZED INTEREST	XXX	81,423	81,423	
35563P-GK-9	SCRT 2018-3 MZ		12/31/2021	CAPITALIZED INTEREST	XXX	773,429	773,429	
35563P-HB-8	SCRT 2018-4 HB		10/05/2021	CAPITALIZED INTEREST	XXX	11,392	11,392	
35563P-HG-7	SCRT 2018-4 MB		10/01/2021	CAPITALIZED INTEREST	XXX	94,830	94,830	
35563P-HJ-1	SCRT 2018-4 MZ		12/31/2021	CAPITALIZED INTEREST	XXX	472,898	472,898	
35563P-JJ-9	SCRT 2019-1 MZ		12/31/2021	CAPITALIZED INTEREST	XXX	189,602	189,602	
35563P-LF-4	SCRT 2019-3 HZ		12/31/2021	CAPITALIZED INTEREST	XXX	31,735	31,735	
35563P-MP-1	SCRT 2019-4 MZ		12/31/2021	CAPITALIZED INTEREST	XXX	377,976	377,976	
366133-SJ-6	TX GARLAND CITY ELEC SYS 2021B		09/24/2021	BANK OF AMERICA	XXX	4,003,420	4,000,000	2,213
366133-SL-1	TX GARLAND CITY ELEC SYS 2021B		08/11/2021	BANK OF AMERICA	XXX	4,000,000	4,000,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38373M-K9-0	GNMA..07-55		10/29/2021	CAPITALIZED INTEREST	XXX	108,875	108,875	
38373M-P7-9	GNR 2007-77 Z		12/31/2021	CAPITALIZED INTEREST	XXX	80,883	80,883	
38376G-ZD-5	GNR 2010-161 Z		12/31/2021	CAPITALIZED INTEREST	XXX	91,406	91,406	
38376U-VR-7	GNR 2017-73 VZ		12/31/2021	CAPITALIZED INTEREST	XXX	100,955	100,955	
38378B-SJ-9	GNR 2012-45 Z		12/31/2021	CAPITALIZED INTEREST	XXX	56,540	56,540	
38378P-TP-3	GNR 2013-186 ZE		12/31/2021	CAPITALIZED INTEREST	XXX	60,239	60,239	
38378U-7S-0	GNR 2013-170 ZD		12/31/2021	CAPITALIZED INTEREST	XXX	241,456	241,456	
38378U-RP-4	GNR 2013-160 ZC		12/31/2021	CAPITALIZED INTEREST	XXX	30,245	30,245	
38378W-MX-8	GNR 2013-113 AZ		12/31/2021	CAPITALIZED INTEREST	XXX	525,161	525,161	
38378Y-BU-2	GNR 2013-167 HZ		07/30/2021	CAPITALIZED INTEREST	XXX	105,087	105,087	
38378Y-JZ-3	GNR 2013-169 ZK		12/31/2021	CAPITALIZED INTEREST	XXX	211,274	211,274	
38378Y-KD-0	GNR 2013-169 ZG		12/31/2021	CAPITALIZED INTEREST	XXX	126,166	126,166	
38379F-3Y-3	GNR 2015-185 NZ		12/31/2021	CAPITALIZED INTEREST	XXX	114,529	114,529	
38379W-4J-8	GNR 2016-62 MZ		12/31/2021	CAPITALIZED INTEREST	XXX	184,979	184,979	
38379W-BZ-4	GNR 2016-53 HZ		01/25/2021	CAPITALIZED INTEREST	XXX	8,626	8,626	
38380A-LP-0	GNR 2016-116 AZ		09/30/2021	CAPITALIZED INTEREST	XXX	268,168	268,168	
38380A-P9-2	GNR 2016-135 Z		12/31/2021	CAPITALIZED INTEREST	XXX	34,460	34,460	
38380A-TY-3	GNR 2016-118 AZ		12/31/2021	CAPITALIZED INTEREST	XXX	109,041	109,041	
38380B-C3-7	GNR 2016-156 AZ		10/29/2021	CAPITALIZED INTEREST	XXX	57,147	57,147	
38380K-ZQ-1	GNR 2018-22 LZ		07/30/2021	CAPITALIZED INTEREST	XXX	76,776	76,776	
38380U-VP-5	GNR 2018-13 PZ		12/31/2021	CAPITALIZED INTEREST	XXX	19,505	19,505	
38380U-WY-5	GNR 2018-11 Z		12/31/2021	CAPITALIZED INTEREST	XXX	152,691	152,691	
38380V-ES-6	GNR 2018-19 Z		11/30/2021	CAPITALIZED INTEREST	XXX	151,568	151,568	
38381A-XG-6	GNR 2018-154 Z		12/31/2021	CAPITALIZED INTEREST	XXX	40,114	40,114	
451174-AX-4	ID BONNEVILLE COOP PROJ 2 2021		06/16/2021	TD SECURITIES LLC	XXX	20,000,000	20,000,000	
45753C-AG-2	INLMFH 2.02 04/01/2042		09/23/2021	KEYBANC CAPITAL MARKETS	XXX	3,000,000	3,000,000	4,713
494791-TB-2	KING CNTY WA PUBLIC HOSP DIST		10/14/2021	PIPER JAFFRAY INC.	XXX	2,000,000	2,000,000	
515390-NQ-1	LANE CNTY ORE SCH DIST NO 52 BETHE		02/10/2021	PIPER JAFFRAY INC.	XXX	601,440	1,000,000	
515390-NR-9	LANE CNTY ORE SCH DIST NO 52 BETHE		02/10/2021	PIPER JAFFRAY INC.	XXX	583,390	1,000,000	
515390-NT-5	LANE CNTY ORE SCH DIST NO 52 BETHE		02/10/2021	PIPER JAFFRAY INC.	XXX	547,920	1,000,000	
515390-NZ-1	LANE CNTY OR SCH DIST #52 BETH		02/10/2021	PIPER JAFFRAY INC.	XXX	695,865	1,500,000	
54651T-BN-4	LOUISIANA ST TRANSN AUTH		01/07/2021	WELLS FARGO SECURITIES LLC	XXX	285,000	285,000	
56781R-LH-8	CA MARIN CCD 2021B		08/25/2021	PIPER JAFFRAY INC.	XXX	2,000,000	2,000,000	
56781R-LK-1	CA MARIN CCD 2021B		08/25/2021	PIPER JAFFRAY INC.	XXX	2,000,000	2,000,000	
575896-WR-2	MA MASS PORT AUTH 2021C		02/04/2021	BANK OF AMERICA	XXX	2,000,000	2,000,000	
591745-8C-1	MET ATLANTA GA RAPID TRANSIT A		12/10/2021	GOLDMAN SACHS & CO.	XXX	1,000,000	1,000,000	
59335K-CX-3	FL MIAMI SEAPORT SNR 2021 A3		08/19/2021	WELLS FARGO	XXX	6,000,000	6,000,000	
59335K-CY-1	FL MIAMI SEAPORT SNR 2021 A3		08/19/2021	WELLS FARGO	XXX	6,000,000	6,000,000	
59335K-CZ-8	FL MIAMI SEAPORT SNR 2021 A3		08/19/2021	WELLS FARGO	XXX	4,000,000	4,000,000	
59335K-DA-2	FL MIAMI SEAPORT SNR 2021 A3		08/19/2021	WELLS FARGO	XXX	3,000,000	3,000,000	
59447T-J2-0	MICHIGAN FIN AUTH REV		01/08/2021	JEFFERIES & COMPANY INC	XXX	384,570	1,500,000	
594698-SJ-2	MICHIGAN ST STRATEGIC FUND		06/23/2021	CITIGROUP GLOBAL MARKETS INC	XXX	210,000	210,000	
597502-CB-7	TX MIDLAND CNTY HOSP DIST 2021A		08/20/2021	JPMORGAN SECURITIES INC.	XXX	3,000,000	3,000,000	
61212L-TM-1	MONTANA ST BRD OF RGTS HGR EDU		09/28/2021	WELLS FARGO	XXX	978,240	1,000,000	
626905-PZ-0	CA MURRIETA VALLEY USD 2021		07/15/2021	STIFEL NICOLAUS	XXX	3,000,000	3,000,000	
62750P-AA-4	TX HOUSTON MUS FINE ARTS		09/28/2021	JPMORGAN SECURITIES INC.	XXX	7,000,000	7,000,000	
63609W-AQ-5	NATIONAL FIN AUTH NH HOSP FACS		10/07/2021	PIPER JAFFRAY INC.	XXX	750,000	750,000	
63609W-AR-3	NATIONAL FIN AUTH NH HOSP FACS		10/07/2021	PIPER JAFFRAY INC.	XXX	1,250,000	1,250,000	
646140-EA-7	NJ TURNPIKE		12/28/2021	VARIOUS	XXX	1,491,970	1,500,000	6,916
64972E-D6-3	NY NYC HDC 2021J MF SUST		10/14/2021	RAYMOND JAMES & ASSOCIATES	XXX	15,000,000	15,000,000	
64986H-AA-4	NYSHSG 2.268 07/01/41		12/10/2021	WELLS FARGO	XXX	2,500,000	2,500,000	3,308
64986H-AB-2	NYSHSG 2.618 07/01/41		12/10/2021	WELLS FARGO	XXX	12,000,000	12,000,000	18,326
64987J-MN-8	NY STATE HFA 2021G SUS		09/22/2021	WELLS FARGO	XXX	3,755,000	3,755,000	
64987J-NR-8	NY STATE HFA 2021H SOC		09/22/2021	WELLS FARGO	XXX	3,245,000	3,245,000	
66285W-E5-1	TX NTTA 2021A		05/11/2021	RBC DAIN RAUSCHER	XXX	6,988,668	7,000,000	
663903-JQ-6	NORTHEAST OHIO REGIONAL SEWER DIST		12/16/2021	CROSSROADS	XXX	1,021,790	1,000,000	3,378
663903-KJ-0	OH NE REG SEWER 2021		07/16/2021	BANK OF AMERICA	XXX	9,000,000	9,000,000	
668103-AC-8	IL NW MEMORIAL HLTH 2021		12/16/2021	VARIOUS	XXX	32,652,680	32,750,000	6,857
677765-HM-4	CA OHLONE CCD 2021		04/20/2021	PIPER JAFFRAY INC.	XXX	1,000,000	1,000,000	
677765-HN-2	CA OHLONE CCD 2021		04/20/2021	PIPER JAFFRAY INC.	XXX	2,600,000	2,600,000	
692039-SU-5	CA OXNARD UNION HSD 2021		10/22/2021	RAYMOND JAMES & ASSOCIATES	XXX	250,000	250,000	
692039-SV-3	CA OXNARD UNION HSD 2021		10/22/2021	RAYMOND JAMES & ASSOCIATES	XXX	1,000,000	1,000,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
71883R-SG-9	PHOENIX AZ CIVIC IMPT CORP WTR		05/19/2021	SMITH BARNEY	XXX	1,000,000	1,000,000	
73358X-CN-0	PORT AUTH N Y & N J		01/22/2021	BTIG, LLC	XXX	1,015,000	1,015,000	
73358X-DP-4	PORT AUTH OF NEW YORK & NEW JE		12/16/2021	SAMUEL A RAMIREZ & CO, INC	XXX	11,000,000	11,000,000	
743820-AB-8	PROV ST JOSEPH HLTH OBL		09/14/2021	GOLDMAN SACHS & CO	XXX	14,000,000	14,000,000	
74733Q-AB-7	GWINNETT CNTY GA SCH D 1.18 01FEB25		09/22/2021	CAPITALIZED INTEREST	XXX	11,800	11,800	
759136-VN-1	CO RTD SALES TAX 2021A		02/19/2021	GOLDMAN SACHS & CO	XXX	1,000,000	1,000,000	
76221T-PC-7	RHODE ISLAND HSG & MTG FIN COR		01/14/2021	JPMORGAN SECURITIES INC	XXX	135,000	135,000	
76913D-GK-7	RIVERSIDE CNTY CALIF INFRASTRU		09/29/2021	LOOP CAPITAL MARKETS	XXX	55,000	55,000	
796720-PP-9	CA SAN BERNARDINO CCD 2021		07/16/2021	PIPER JAFFRAY INC	XXX	2,000,000	2,000,000	
796720-PQ-7	CA SAN BERNARDINO CCD 2021		07/16/2021	PIPER JAFFRAY INC	XXX	6,000,000	6,000,000	
797356-DU-3	SAN DIEGO CA UNIF SCH DIST		10/07/2021	CITIGROUP GLOBAL MARKETS	XXX	16,000,000	16,000,000	
797400-FF-0	CA SAN DIEGO TRANSPORTATION WFRN		12/23/2021	BARCLAYS CAPITAL INC	XXX	5,000,000	5,000,000	188
798136-YG-6	CA SAN JOSE AIRPORT 2021C		03/25/2021	MORGAN STANLEY	XXX	2,000,000	2,000,000	
798136-YH-4	CA SAN JOSE AIRPORT 2021C		03/25/2021	MORGAN STANLEY	XXX	2,000,000	2,000,000	
798136-YJ-0	CA SAN JOSE AIRPORT 2021C		03/25/2021	MORGAN STANLEY	XXX	1,860,000	1,860,000	
798136-YK-7	CA SAN JOSE AIRPORT 2021C		03/25/2021	MORGAN STANLEY	XXX	1,000,000	1,000,000	
798136-YL-5	CA SAN JOSE AIRPORT 2021C		03/25/2021	MORGAN STANLEY	XXX	1,000,000	1,000,000	
798136-YM-3	CA SAN JOSE AIRPORT 2021C		03/25/2021	MORGAN STANLEY	XXX	1,000,000	1,000,000	
798136-YN-1	CA SAN JOSE AIRPORT 2021C		03/25/2021	MORGAN STANLEY	XXX	1,000,000	1,000,000	
798544-CE-0	SAN LUIS & DELTA-MENDOTA WTR A		01/27/2021	CITIGROUP GLOBAL MARKETS INC	XXX	335,000	335,000	
799038-PC-2	SAN MATEO CNTY CA CMNTY CLG		03/25/2021	MORGAN STANLEY	XXX	2,000,000	2,000,000	
822155-AA-5	SHBDEV 2.21 06/01/2038		05/26/2021	KEYBANC CAPITAL MARKETS	XXX	1,000,000	1,000,000	1,658
845267-A9-4	TX SOUTHWEST ISD 2021		09/23/2021	RAYMOND JAMES & ASSOCIATES	XXX	1,179,840	2,000,000	
87638Q-RJ-0	TX HENDRICK MED CENTER 2021		05/20/2021	GOLDMAN SACHS & CO	XXX	1,003,300	1,000,000	7,890
880558-PH-8	TN TSBA HIGHER ED FAC 2021A		02/22/2021	JEFFERIES & COMPANY INC	XXX	2,009,920	2,000,000	
89439H-AB-2	TRAMFH 2.35 07/01/2042		12/16/2021	KEYBANC CAPITAL MARKETS	XXX	2,000,000	2,000,000	2,742
89546R-TF-1	OR TRI MET TRANS PAYROLL TAX 2021B		10/06/2021	JPMORGAN SECURITIES INC	XXX	2,000,000	2,000,000	
89546R-TG-9	OR TRI MET TRANS PAYROLL TAX 2021B		10/06/2021	JPMORGAN SECURITIES INC	XXX	2,000,000	2,000,000	
899647-TS-0	TULSA OK ARPTS IMPT TRUST		09/27/2021	RBC DAIN RAUSCHER	XXX	995,314	1,000,000	
914073-BD-2	AR UNIV OF AR UAMS 2021B		04/01/2021	BANK OF AMERICA	XXX	3,250,000	3,250,000	
91412N-BG-4	IL UNIV CHICAGO 2021B		03/03/2021	CITIGROUP GLOBAL MARKETS	XXX	20,000,000	20,000,000	
915115-3V-9	UNIV OF TEXAS TX PERMANENT UNI		12/23/2021	WELLS FARGO	XXX	5,000,000	5,000,000	148
92261U-AB-0	VENDE 2008 - 1 GZ		11/30/2021	CAPITALIZED INTEREST	XXX	468,663	468,663	
92812V-3C-8	VIRGINIA ST HSG DEV AUTH		06/16/2021	BTIG, LLC	XXX	85,000	85,000	
940094-DM-4	WA WASH STATE UNIV 2021		06/10/2021	BARCLAYS CAPITAL INC	XXX	5,000,000	5,000,000	
955525-CS-7	WEST RANKIN MISS UTIL AUTH REV		08/04/2021	RAYMOND JAMES & ASSOCIATES	XXX	165,000	165,000	
956704-E4-8	WEST VIRGINIA ST UNIV REVENUES		05/20/2021	BARCLAYS CAPITAL INC	XXX	3,000,000	3,000,000	
98459H-AA-0	CT YALE NEW HAVEN HEALTH 2020		12/16/2021	CROSSROADS	XXX	937,540	1,000,000	11,925
BGH31S-PW-0	FEDERAL HOME LN MTG COR 3.5 15AUG42		10/29/2021	CAPITALIZED INTEREST	XXX	123,727	123,727	
BGH35W-ES-8	FEDERAL HOME LN MTG COR 3.0 15JUL43		01/15/2021	CAPITALIZED INTEREST	XXX	13,011	13,011	
BGH35W-F2-4	FEDERAL HOME LN MTG COR 3.5 15JUL43		01/13/2021	CAPITALIZED INTEREST	XXX	56,007	56,007	
BGH54L-AV-5	STRU BA-8889 ZC		08/01/2021	CAPITALIZED INTEREST	XXX	232,818	232,818	
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						460,566,998	467,899,060	263,853
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00038P-AA-8	AASET 2021-1A A		11/02/2021	GOLDMAN SACHS & CO	XXX	27,712,367	28,000,000	
000807-AS-6	ABPCI 2019-5A BR		06/02/2021	NATIXIS CAPITAL MARKETS	XXX	1,950,000	1,950,000	
000823-AQ-7	ABPCI 2017-1A CR		02/19/2021	NATIXIS CAPITAL MARKETS	XXX	1,000,000	1,000,000	
000823-AS-3	ABPCI 2017-1A DR		02/19/2021	NATIXIS CAPITAL MARKETS	XXX	1,000,000	1,000,000	
00103C-AJ-8	ACRES 2021-FL1 D		05/07/2021	JPMORGAN SECURITIES INC	XXX	3,000,000	3,000,000	
00108W-AN-0	AEP TEXAS INC		05/04/2021	SCOTIA CAPITAL USA INC	XXX	15,703,065	15,750,000	
00110X-AB-0	AFN 2021-1A A2		05/26/2021	CREDIT SUISSE FIRST BOSTON	XXX	3,999,424	4,000,000	
00185P-AA-9	API ESCROW CORP		10/06/2021	CITIGROUP GLOBAL MARKETS	XXX	3,000,000	3,000,000	
00206R-KB-7	AT&T INC		07/20/2021	VARIOUS	XXX	472,730	475,000	8,550
00255U-AA-3	AASET 2020-1A A		04/20/2021	CREDIT SUISSE FIRST BOSTON	XXX	1,169,389	1,178,819	768
00256D-AA-0	AASET 2019-1 A		03/04/2021	CREDIT SUISSE FIRST BOSTON	XXX	2,659,408	2,631,677	4,215
00489T-AJ-5	ACR 2021-FL4 D		01/21/2021	WELLS FARGO	XXX	1,550,000	1,550,000	
00500J-AJ-2	ACRES 2021-FL2 D		12/07/2021	JPMORGAN SECURITIES INC	XXX	1,000,000	1,000,000	
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED		01/13/2021	CAPITALIZED INTEREST	XXX	3,049	3,049	
009349-AX-9	ALS 2016-1 AR		06/30/2021	VARIOUS	XXX	3,758,977	3,062,225	
01627A-AB-4	ADC 2021-1A B		08/11/2021	GUGGENHEIM SECURITIES, LLC	XXX	2,000,000	2,000,000	
017175-AF-7	ALLEGHANY CORPORATION		08/11/2021	VARIOUS	XXX	9,982,439	10,100,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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02209S-BM-4	ALTRIA GROUP INC.		02/01/2021	CREDIT SUISSE FIRST BOSTON	XXX	24,852,750	25,000,000	
02209S-BN-2	ALTRIA GROUP INC.		02/01/2021	CREDIT SUISSE FIRST BOSTON	XXX	17,867,700	18,000,000	
02209S-BP-7	ALTRIA GROUP INC.		02/01/2021	CREDIT SUISSE FIRST BOSTON	XXX	16,862,300	17,000,000	
023135-BM-7	AMAZON.COM INC.		06/22/2021	MORGAN STANLEY & CO LLC	XXX	214,239	170,000	2,448
023135-CC-8	AMAZON.COM INC.		05/10/2021	JPMORGAN SECURITIES INC.	XXX	247,950	250,000	
02376A-AA-7	AAL 2017-2 AA		02/16/2021	JEFFERIES & COMPANY INC.	XXX	2,587,598	2,594,083	29,691
025816-CH-0	AMERICAN EXPRESS COMPANY		07/27/2021	CITIGROUP GLOBAL MARKETS	XXX	24,000,000	24,000,000	
03060N-AD-2	AMERICO LIFE INC.		09/20/2021	VARIOUS	XXX	18,557,196	18,550,000	24,327
03115A-AC-7	AMFAM HOLDINGS INC.		03/09/2021	VARIOUS	XXX	10,003,289	10,000,000	
031162-DA-5	AMGEN INC.		08/05/2021	CITIGROUP GLOBAL MARKETS	XXX	30,905,450	31,000,000	
032654-AW-5	ANALOG DEVICES INC.		09/28/2021	MORGAN STANLEY	XXX	4,961,350	5,000,000	
03290A-AA-8	ANCHF 2021-13A A		05/25/2021	GREENSLEDGE CAPITAL MARKETS	XXX	34,000,000	34,000,000	
03290A-AB-6	ANCHF 2021-13A B		05/25/2021	GREENSLEDGE CAPITAL MARKETS	XXX	7,350,000	7,350,000	
03290A-AC-4	ANCHF 2021-13A C		05/25/2021	GREENSLEDGE CAPITAL MARKETS	XXX	1,500,000	1,500,000	
03290A-AJ-9	ANCHF 2021-13A A2		06/30/2021	GREENSLEDGE CAPITAL MARKETS	XXX	16,000,000	16,000,000	
03290A-AL-4	ANCHF 2021-13A B2		06/30/2021	GREENSLEDGE CAPITAL MARKETS	XXX	4,000,000	4,000,000	
03290A-AN-0	ANCHF 2021-13A C2		06/30/2021	GREENSLEDGE CAPITAL MARKETS	XXX	1,000,000	1,000,000	
03328Q-BG-5	ANCHC 2015-6A DRR		04/07/2021	BARCLAYS CAPITAL INC.	XXX	2,750,000	2,750,000	
033295-AA-4	ANCHF 2021-14A A		11/16/2021	GREENSLEDGE CAPITAL MARKETS	XXX	18,000,000	18,000,000	
033295-AC-0	ANCHF 2021-14A B		11/16/2021	GREENSLEDGE CAPITAL MARKETS	XXX	3,750,000	3,750,000	
033295-AE-6	ANCHF 2021-14A C		11/16/2021	GREENSLEDGE CAPITAL MARKETS	XXX	1,000,000	1,000,000	
03329T-AG-9	ANCHF 2016-4A AR		01/29/2021	GREENSLEDGE CAPITAL MARKETS	XXX	36,500,000	36,500,000	
03329T-AJ-3	ANCHF 2016-4A BR		01/29/2021	GREENSLEDGE CAPITAL MARKETS	XXX	7,000,000	7,000,000	
03329T-AL-8	ANCHF 2016-4A CR		01/29/2021	GREENSLEDGE CAPITAL MARKETS	XXX	2,000,000	2,000,000	
03330E-AJ-3	ANCHF 2016-3A A A1R		01/01/2021	GREENSLEDGE CAPITAL MARKETS	XXX	15,000,000	15,000,000	
03330E-AN-4	ANCHF 2016-3A A BR		01/01/2021	GREENSLEDGE CAPITAL MARKETS	XXX	2,500,000	2,500,000	
03330E-AQ-7	ANCHF 2016-3A A CR		01/01/2021	GREENSLEDGE CAPITAL MARKETS	XXX	1,000,000	1,000,000	
03330P-AQ-2	ANCHF 2018-5A BRR		08/06/2021	GREENSLEDGE CAPITAL MARKETS	XXX	14,950,000	14,950,000	
03330P-AS-8	ANCHF 2018-5A CRR		08/06/2021	GREENSLEDGE CAPITAL MARKETS	XXX	3,250,000	3,250,000	
03523T-BW-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC.		05/21/2021	VARIOUS	XXX	466,483	345,000	6,752
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC.		06/01/2021	CROSSROADS	XXX	2,991,472	2,200,000	45,344
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC.		06/16/2021	VARIOUS	XXX	15,063,380	13,000,000	60,054
035240-AT-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC.		06/09/2021	VARIOUS	XXX	7,087,430	6,000,000	7,375
036752-AS-2	ANTHEM INC.		03/08/2021	JPMORGAN SECURITIES INC.	XXX	14,945,400	15,000,000	
037833-EF-3	APPLE INC.		02/24/2021	JPMORGAN SECURITIES INC.	XXX	922,000	1,000,000	1,325
037833-EL-0	APPLE INC.		07/29/2021	GOLDMAN SACHS & CO.	XXX	529,369	530,000	
03789X-AD-0	DIN 2019-1A A2I		01/22/2021	BARCLAYS CAPITAL INC.	XXX	451,119	448,875	2,667
04546K-AA-6	AASET 2018-2A A		01/28/2021	BANK OF AMERICA	XXX	1,072,679	1,067,343	1,981
04621W-AD-2	ASSURED GUARANTY US HOLDINGS INC.		05/19/2021	GOLDMAN SACHS & CO.	XXX	7,977,360	8,000,000	
04621W-AE-0	ASSURED GUARANTY US HOLDINGS INC.		08/17/2021	VARIOUS	XXX	7,999,226	8,000,000	
05348E-BB-4	AVALONBAY COMMUNITIES INC.		05/26/2021	GOLDMAN SACHS & CO.	XXX	253,287	215,000	3,643
05363Q-AA-0	AVERY 2013-3A E		10/29/2021	CAPITALIZED INTEREST	XXX	52,366	52,366	
05493F-AJ-8	BDS 2021-FL7 E		05/14/2021	JPMORGAN SECURITIES INC.	XXX	1,000,000	1,000,000	
05493N-AG-7	BDS 2021-FL9 D		10/01/2021	GOLDMAN SACHS & CO.	XXX	2,600,000	2,600,000	
055731-AG-8	BSPDF 2021-FL1 C		10/06/2021	JPMORGAN SECURITIES INC.	XXX	5,000,000	5,000,000	
055731-AJ-2	BSPDF 2021-FL1 D		10/06/2021	JPMORGAN SECURITIES INC.	XXX	6,000,000	6,000,000	
05591X-AG-6	BRSP 2021-FL1 C		07/12/2021	WELLS FARGO	XXX	8,500,000	8,500,000	
05591X-AJ-0	BRSP 2021-FL1 D		07/12/2021	WELLS FARGO	XXX	4,200,000	4,200,000	
05723K-AF-7	BAKER HUGHES A GE COMPANY LLC		08/20/2021	VARIOUS	XXX	988,136	870,000	4,138
06051G-JA-8	BANK OF AMERICA CORP		01/22/2021	BTIG, LLC	XXX	961,537	795,000	11,361
06849R-AG-7	BARRICK NORTH AMERICA FINANCE LLC		07/01/2021	VARIOUS	XXX	20,555,180	14,950,000	66,437
07274N-AQ-6	BAYER US FINANCE II LLC		06/29/2021	CITIGROUP GLOBAL MARKETS INC.	XXX	248,578	200,000	163
084423-AV-4	WR BERKLEY CORPORATION		03/09/2021	CREDIT SUISSE FIRST BOSTON	XXX	8,464,980	8,500,000	
084664-CX-7	BERKSHIRE HATHAWAY FINANCE CORP		01/06/2021	VARIOUS	XXX	4,917,668	5,000,000	
09261B-AF-7	BLACKSTONE HOLDINGS FINANCE CO LLC		07/29/2021	GOLDMAN SACHS & CO.	XXX	428,878	430,000	
09262E-AF-0	BLACKROCK DLF IX 2021-2 CLO CLASS B		12/23/2021	DIRECT	XXX	2,306,727	2,306,727	
09262E-AH-6	BLACKROCK DLF IX 2021-2 CLO CLASS C		12/23/2021	DIRECT	XXX	29,970,611	29,970,611	
09262E-AK-9	BLACKROCK DLF IX 2021-2 CLO CLASS D		12/03/2021	DIRECT	XXX	38,956,086	38,956,086	
09262E-AM-5	BLACKROCK DLF IX 2021-2 CLO CLASS E		11/19/2021	VARIOUS	XXX	49,241,260	49,241,260	
09262E-AP-8	BLACKROCK DLF IX 2021-2 CLO CLASS W		08/17/2021	US BANCORP INVESTMENTS, INC.	XXX	51,936,559	51,936,559	
10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC.		01/22/2021	GOLDMAN SACHS & CO.	XXX	961,978	970,000	12,287
10373Q-BQ-2	BP CAPITAL MARKETS AMERICA INC.		07/13/2021	MABD	XXX	30,221	30,000	442

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC		06/14/2021	BANK OF AMERICA	XXX	30,000,000	30,000,000	
10373Q-BS-8	BP CAPITAL MARKETS AMERICA INC		09/14/2021	BARCLAYS CAPITAL INC	XXX	26,000,000	26,000,000	
11135F-BA-8	BROADCOM INC		05/03/2021	CONVERSION BROKER	XXX	25,897,121	26,000,000	54,889
11135F-BG-5	BROADCOM INC		08/20/2021	VARIOUS	XXX	482,664	500,000	6,292
11135F-BJ-9	BROADCOM INC		06/22/2021	VARIOUS	XXX	49,523,911	49,900,000	317,372
11271R-AB-5	BROOKFIELD FINANCE LLC		01/26/2021	CITIGROUP GLOBAL MARKETS	XXX	1,473,220	1,400,000	13,819
12189L-BD-2	BURLINGTON NORTHERN SANTA FE LLC		02/24/2021	CITIGROUP GLOBAL MARKETS	XXX	3,545,940	3,000,000	24,554
12479R-AF-4	CAUTO 2017-1A A3		12/16/2021	CAPITALIZED INTEREST	XXX	146,839	146,839	
1248EP-CL-5	CCO HLDGS LLC/CAP CORP		04/19/2021	DEUTSCHE BANK SECURITIES INC	XXX	6,000,000	6,000,000	
12508E-AD-3	CDK GLOBAL INC		05/03/2021	CONVERSION BROKER	XXX	41,934,000	41,934,000	93,187
12510H-AJ-9	CAUTO 2020-1A B3		09/01/2021	CREDIT SUISSE FIRST BOSTON	XXX	2,113,359	2,000,000	4,950
12510H-AN-0	CAUTO 2021-1A A4		07/27/2021	CREDIT SUISSE FIRST BOSTON	XXX	2,999,217	3,000,000	
12550Y-AU-8	CIFC 2017-2A DR		05/05/2021	MORGAN STANLEY	XXX	1,000,000	1,000,000	
125523-CQ-1	CIGNA CORP		03/01/2021	JPMORGAN SECURITIES INC	XXX	7,956,640	8,000,000	
12575A-AD-9	CIMNL 2021-1 A4		07/22/2021	CREDIT SUISSE FIRST BOSTON	XXX	999,518	1,000,000	
12575A-AF-4	CIMNL 2021-1 A6		08/02/2021	CREDIT SUISSE FIRST BOSTON	XXX	4,026,189	4,000,000	573
12646U-AA-6	CSMC 2013-IVR1 A1		01/15/2021	CAPITALIZED INTEREST	XXX	315,883	315,883	
126650-BP-4	CVS LEASE PASS THROUGH TRUST		06/17/2021	CAPITALIZED INTEREST	XXX	35,097	35,097	
126650-CZ-1	CVS HEALTH CORP		06/22/2021	JPMORGAN SECURITIES INC	XXX	480,349	375,000	4,682
130331-AA-9	CAHFA 2018-K PT		01/13/2021	CAPITALIZED INTEREST	XXX	2,030	2,030	
14070A-AA-1	CPMRK 2007-AET2 A		07/08/2021	COWN	XXX	159,110	140,185	47
141781-BR-4	CARGILL INC		05/21/2021	BANK OF AMERICA	XXX	13,841,100	14,000,000	
144285-AL-7	CARPENTER TECHNOLOGY CORPORATION		01/25/2021	BANK OF AMERICA	XXX	1,093,750	1,000,000	2,125
14448C-AR-5	CARRIER GLOBAL CORP		06/17/2021	VARIOUS	XXX	24,973,609	24,000,000	161,252
14855J-AB-1	CLAST 2016-1 A		08/13/2021	BARCLAYS CAPITAL INC	XXX	217,217	217,217	456
14855J-AD-7	CLAST 2016-1 C		01/13/2021	CAPITALIZED INTEREST	XXX	12,390	12,390	
14855M-AA-6	CLAST 2019-1A A		09/16/2021	VARIOUS	XXX	2,077,439	2,077,163	1,678
14856G-AA-8	CLAST 2021-1A A		03/17/2021	VARIOUS	XXX	35,266,212	35,267,192	
14856G-AB-6	CLAST 2021-1A B		10/20/2021	VARIOUS	XXX	3,500,952	3,501,058	
15673Y-AU-3	CERB 2019-1A DR		05/13/2021	NATIXIS CAPITAL MARKETS	XXX	1,900,000	1,900,000	
15674E-AC-6	CERB 2021-1A B		02/19/2021	NATIXIS CAPITAL MARKETS	XXX	2,000,000	2,000,000	
15674E-AE-2	CERB 2021-1A C		02/19/2021	NATIXIS CAPITAL MARKETS	XXX	2,000,000	2,000,000	
15674L-AE-6	CERB 2021-2A C		03/30/2021	WELLS FARGO	XXX	3,150,000	3,150,000	
15674R-AG-8	CERB 2021-5A A		09/02/2021	WELLS FARGO	XXX	2,100,000	2,100,000	
15674T-AA-7	CERB 2021-4A A		07/27/2021	WELLS FARGO	XXX	50,000,000	50,000,000	
15953P-AN-9	CALIFORNIA EDUCATIONAL FACILITIES		08/05/2021	WELLS FARGO SECURITIES LLC	XXX	55,000	55,000	
161175-BC-7	CHARTER COMMUNICATIONS OPERATING L		08/20/2021	MLLM	XXX	15,189	10,000	230
161175-CA-0	CHARTER COMM OPT LLC/CAP		05/18/2021	MORGAN STANLEY	XXX	23,141,134	23,800,000	1,603
166756-AX-4	CHEVRON USA INC		03/19/2021	VARIOUS	XXX	5,686,217	5,000,000	83,883
18539U-AE-5	CLEARWAY ENERGY OP LLC		09/24/2021	JPMORGAN SECURITIES INC	XXX	6,000,000	6,000,000	
19075Q-AD-4	COBANK ACB		12/02/2021	MORGAN STANLEY	XXX	15,000,000	15,000,000	
191216-DL-1	COCA-COLA CO		04/29/2021	VARIOUS	XXX	25,528,282	26,000,000	121,598
20030N-CN-9	COMCAST CORPORATION		07/13/2021	VARIOUS	XXX	981,493	690,000	9,560
20825C-BB-9	CONOCOPHILLIPS		07/13/2021	GOLDMAN SACHS & CO	XXX	487,505	370,000	5,211
209111-GB-3	CONSOLIDATED EDISON COMPANY OF NEW YORK		06/03/2021	BARCLAYS CAPITAL INC	XXX	473,095	475,000	
210518-DN-3	CONSUMERS ENERGY COMPANY		08/02/2021	MBTB	XXX	109,908	110,000	
219350-BQ-7	CORNING INC		01/15/2021	CREDIT SUISSE FIRST BOSTON	XXX	669,580	500,000	4,920
22945D-AL-7	CSAIL 2019-C15 XA		01/15/2021	CAPITALIZED INTEREST	XXX	8,385		
23166M-AA-1	CUSHMAN & WAKEFIELD US		01/20/2021	MARKETAXESS	XXX	142,025	130,000	1,633
23345M-AB-3	DT MIDSTREAM INC		05/25/2021	BARCLAYS CAPITAL INC	XXX	6,000,000	6,000,000	
25257A-AQ-7	DIMND 2019-1A BR		03/08/2021	WELLS FARGO	XXX	8,750,000	8,750,000	
25278X-AQ-2	DIAMONDBACK ENERGY INC		08/20/2021	VARIOUS	XXX	515,466	455,000	6,640
25755T-AP-5	DPABS 2021-1A A2II		04/08/2021	GUGGENHEIM SECURITIES, LLC	XXX	44,000,000	44,000,000	
260543-CY-7	DOW CHEMICAL COMPANY (THE)		05/03/2021	CONVERSION BROKER	XXX	3,497,145	3,500,000	70,467
26441C-BM-6	DUKE ENERGY CORP		06/07/2021	BANK OF AMERICA	XXX	20,947,920	21,000,000	
26875P-AT-8	EOG RESOURCES INC		01/22/2021	MORGAN STANLEY & CO LLC	XXX	958,030	725,000	10,068
29248H-AC-7	EMPOWER FINANCE 2020 LP		05/26/2021	WELLS FARGO SECURITIES LLC	XXX	252,634	260,000	1,577
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING LLC		08/20/2021	VARIOUS	XXX	523,061	420,000	7,424
29379V-CB-7	ENTERPRISE PRODUCTS OPERATING LLC		09/07/2021	VARIOUS	XXX	17,904,710	18,000,000	
29444U-BT-2	EQUINIX INC		05/03/2021	BANK OF AMERICA	XXX	18,843,820	19,000,000	
29977L-AA-9	EVERARC ESCROW SARL		12/17/2021	VARIOUS	XXX	10,224,970	10,225,000	1,844
299808-AJ-4	EVEREST REINSURANCE HOLDINGS INC		09/29/2021	WELLS FARGO	XXX	29,362,200	30,000,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
30231G-BG-6	EXXON MOBIL CORP		08/03/2021	BARCLAYS CAPITAL INC	XXX	505,434	395,000	6,457
30319Y-AJ-7	FSRIA 2021-FL2 D		04/28/2021	GOLDMAN SACHS & CO	XXX	2,000,000	2,000,000	
303250-AF-1	FAIR ISAAC CORP		12/14/2021	MORGAN STANLEY	XXX	1,346,625	1,350,000	300
30610G-AA-1	FLCON 2019-1 A		03/17/2021	CREDIT SUISSE FIRST BOSTON	XXX	1,556,101	1,551,988	1,655
30768W-AA-6	FARM 2021-1 A		09/29/2021	CREDIT SUISSE FIRST BOSTON	XXX	4,997,962	5,000,000	3,936
3136A7-TU-6	FNR 2012-80 NZ		08/27/2021	CAPITALIZED INTEREST	XXX	167,478	167,478	
3136B7-M5-7	FNR 2019-77 JZ		12/31/2021	CAPITALIZED INTEREST	XXX	34,515	34,515	
3137H4-VA-5	FHR 5180 CZ		12/28/2021	WELLS FARGO	XXX	985,156	1,000,000	2,014
3137H5-DN-4	FHR 5180 KZ		12/28/2021	WELLS FARGO	XXX	1,970,938	2,000,000	4,028
31428X-BG-0	FEDEX CORP		06/07/2021	CITIGROUP GLOBAL MARKETS	XXX	4,769,360	4,000,000	34,378
31428X-CE-4	FEDEX CORP		06/15/2021	VARIOUS	XXX	13,985,495	14,000,000	8,667
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERV		02/24/2021	VARIOUS	XXX	13,900,449	14,000,000	
31620R-AL-9	FIDELITY NATIONAL FINANCIAL INC		09/14/2021	BANK OF AMERICA	XXX	12,970,100	13,000,000	
33830J-AC-9	GUYS 2021-1A A2		06/22/2021	GUGGENHEIM SECURITIES, LLC	XXX	52,000,000	52,000,000	
34961J-BA-1	FCO 2017-9A A1FR		09/20/2021	NATIXIS CAPITAL MARKETS	XXX	15,400,000	15,400,000	
34961J-BE-3	FCO 2017-9A BR		09/20/2021	NATIXIS CAPITAL MARKETS	XXX	14,650,000	14,650,000	
34961J-BG-8	FCO 2017-9A CR		09/20/2021	NATIXIS CAPITAL MARKETS	XXX	17,250,000	17,250,000	
34961J-BJ-2	FCO 2017-9A DR		09/20/2021	NATIXIS CAPITAL MARKETS	XXX	6,950,000	6,950,000	
354613-AM-3	FRANKLIN RESOURCES INC		08/05/2021	BTIG, LLC	XXX	134,147	135,000	
35563C-AA-6	FMMHR 2015-R1 1A		10/12/2021	CAPITALIZED INTEREST	XXX	2,342	2,342	
35563P-BS-7	SCRT 2017-3 MT		09/28/2021	CAPITALIZED INTEREST	XXX	99,050	99,050	
35563P-BU-2	SCRT 2017-3 MB		10/19/2021	CAPITALIZED INTEREST	XXX	106,312	106,312	
35563P-BX-6	SCRT 2017-3 HT		09/28/2021	CAPITALIZED INTEREST	XXX	41,703	41,703	
35563P-BZ-1	SCRT 2017-3 HB		11/30/2021	CAPITALIZED INTEREST	XXX	126,695	126,695	
35563P-DD-8	SCRT 2017-4 HT		10/12/2021	CAPITALIZED INTEREST	XXX	46,636	46,636	
361841-AR-0	GLP CAPITAL LP / FIN II		12/07/2021	VARIOUS	XXX	2,992,140	3,000,000	
36259B-AE-7	GPMT 2019-FL2 B		01/27/2021	JPMORGAN SECURITIES INC	XXX	99,875	100,000	39
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD		09/29/2021	VARIOUS	XXX	31,650,000	31,650,000	245
363576-AB-5	ARTHUR J GALLAGHER & CO		05/13/2021	BANK OF AMERICA	XXX	6,916,560	7,000,000	
369550-BQ-0	GENERAL DYNAMICS CORPORATION		05/03/2021	WELLS FARGO	XXX	4,982,500	5,000,000	
378272-BC-1	GLENCORE FUNDING LLC		05/13/2021	CITIGROUP GLOBAL MARKETS INC	XXX	493,047	505,000	1,087
37941@-AA-0	BLACKROCK GLOBAL INFRASTRUCTURE DEBT FUN		11/30/2021	DIRECT	XXX	32,718,571	32,718,571	
37954F-AJ-3	GLOBAL PART/GLP FINANCE		02/02/2021	CONVERSION BROKER	XXX	5,250,000	5,250,000	76,198
38138J-AG-8	GLM 2021-9A C		01/22/2021	BANK OF AMERICA	XXX	1,000,000	1,000,000	
38138J-AJ-2	GLM 2021-9A D		01/22/2021	BANK OF AMERICA	XXX	3,500,000	3,500,000	
38141G-GM-0	GOLDMAN SACHS GROUP INC		07/20/2021	SAFI	XXX	499,373	330,000	9,797
381743-AE-3	GOCAP 2021-54A C		07/09/2021	WELLS FARGO	XXX	4,000,000	4,000,000	
38174T-AE-6	GOCAP 2016-33A AR2		06/18/2021	GREENSLEDGE CAPITAL MARKETS	XXX	130,000,000	130,000,000	
38178E-AG-0	GOCAP 2013-16A CR2		06/08/2021	NATIXIS CAPITAL MARKETS	XXX	6,000,000	6,000,000	
38178G-AC-4	GOCAP 2020-49A BR		08/06/2021	WELLS FARGO	XXX	2,850,000	2,850,000	
38178G-AE-0	GOCAP 2020-49A CR		08/06/2021	WELLS FARGO	XXX	3,150,000	3,150,000	
384311-AA-4	GRAFTECH FINANCE INC		08/16/2021	CROSSROADS	XXX	255,938	250,000	2,056
39809P-AG-0	GSTNE 2021-FL3 C		07/29/2021	WELLS FARGO	XXX	2,000,000	2,000,000	
40171D-BG-4	GUGG 2019-1A BR		10/12/2021	MITSUBISHI UFJ SECURITIES	XXX	8,000,000	8,000,000	
40171D-BJ-8	GUGG 2019-1A CR		10/12/2021	MITSUBISHI UFJ SECURITIES	XXX	4,100,000	4,100,000	
40390J-AJ-1	HGI 2021-FL2 E		09/17/2021	GOLDMAN SACHS & CO	XXX	1,050,000	1,050,000	
404119-BY-4	HCA INC		06/23/2021	VARIOUS	XXX	21,385,268	17,250,000	82,356
404119-BZ-1	HCA INC		06/29/2021	VARIOUS	XXX	485,860	395,000	8,663
416518-AD-0	HARTFORD FINANCIAL SERVICES GROUP		09/16/2021	GOLDMAN SACHS & CO	XXX	9,912,800	10,000,000	
418056-AS-6	HASBRO INC		06/03/2021	RBC DAIN RAUSCHER	XXX	4,051,590	3,000,000	43,392
42307T-AH-1	HEINZ HJ FINANCE COMPANY		08/18/2021	PARIBAS	XXX	4,526,250	3,000,000	11,281
42704R-AG-6	HERA 2021-FL1 C		02/10/2021	CITIGROUP GLOBAL MARKETS	XXX	1,000,000	1,000,000	
42809H-AH-0	HESS CORPORATION		08/20/2021	MORGAN STANLEY & CO LLC	XXX	31,762	25,000	576
431571-AE-8	HILLENBRAND INC		02/24/2021	HSBC SECURITIES, INC	XXX	2,000,000	2,000,000	
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY		01/19/2021	BANK OF AMERICA	XXX	22,000,000	22,000,000	
43730X-AB-0	HPA 2021-3 B		12/16/2021	MORGAN STANLEY	XXX	5,499,749	5,500,000	
43730X-AC-8	HPA 2021-3 C		12/16/2021	MORGAN STANLEY	XXX	3,999,878	4,000,000	
43734L-AA-4	HOME POINT CAPITAL INC		06/07/2021	VARIOUS	XXX	8,404,875	8,600,000	89,632
44148J-AC-3	HWIRE 2021-1 C		11/09/2021	MORGAN STANLEY	XXX	2,000,000	2,000,000	
444859-BG-6	HUMANA INC		06/16/2021	VARIOUS	XXX	15,778,353	12,750,000	148,100
44988W-AA-1	IP LENDING II LLC		08/18/2021	JEFFERIES & COMPANY INC	XXX	3,000,000	3,000,000	
45074J-AA-2	ITT HOLDINGS LLC		06/23/2021	JEFFERIES & COMPANY INC	XXX	29,000,000	29,000,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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458140-BN-9	INTEL CORPORATION		01/22/2021	BARCLAYS CAPITAL INC	XXX	960,807	670,000	11,147
458140-BV-1	INTEL CORPORATION		08/10/2021	GOLDMAN SACHS & CO	XXX	12,988,170	13,000,000	
458140-BW-9	INTEL CORPORATION		08/10/2021	JPMORGAN SECURITIES INC	XXX	12,458,500	12,500,000	
45906M-2G-5	IBRD 2.14 02/41 - 02/22 (1YB)		01/22/2021	JP MORGAN	XXX	9,000,000	9,000,000	
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CORP		06/22/2021	CITIGROUP GLOBAL MARKETS INC	XXX	139,551	115,000	529
459506-AR-2	INTERNATIONAL FLAVORS & FRAGRANCES		12/01/2021	VARIOUS	XXX	22,095,630	22,000,000	29,594
459506-AS-0	INTERNATIONAL FLAVORS & FRAGRANCES		12/01/2021	CONVERSION BROKER	XXX	9,999,100	10,000,000	
460690-BQ-2	INTERPUBLIC GROUP OF COMPANIES INC		06/21/2021	JNUS	XXX	481,219	360,000	4,428
460690-BS-8	INTERPUBLIC GROUP OF COMPANIES INC		02/24/2021	VARIOUS	XXX	15,964,270	16,000,000	94
46285M-AA-8	IRON MOUNTAIN INFORMATION MANAGEME		12/13/2021	MORGAN STANLEY	XXX	3,350,000	3,350,000	
46616P-AB-9	HENDR 2011-1A B		06/24/2021	CAPITALIZED INTEREST	XXX	31,634	31,634	
46616Q-AA-9	HENDR 2011-2A A		06/24/2021	CAPITALIZED INTEREST	XXX	168,267	168,267	
46616V-AA-8	HENDR 2012-1A A		06/24/2021	CAPITALIZED INTEREST	XXX	38,577	38,577	
46616V-AB-6	HENDR 2012-1A B		06/24/2021	CAPITALIZED INTEREST	XXX	4,618	4,618	
46617A-AA-3	HENDR-2012-3A A		10/07/2021	CAPITALIZED INTEREST	XXX	38,229	38,229	
46618H-AB-5	HENDR 2014-3A B		09/14/2021	CAPITALIZED INTEREST	XXX	891	891	
46618L-AB-6	HENDR 2015-1A B		08/18/2021	CAPITALIZED INTEREST	XXX	11,668	11,668	
46619R-AA-4	HENDR 2015-2A A		06/24/2021	CAPITALIZED INTEREST	XXX	58,508	58,508	
46619R-AB-2	HENDR 2015-2A B		06/29/2021	CAPITALIZED INTEREST	XXX	9,361	9,361	
46619X-AA-1	HENDR 2015-3A A		06/24/2021	CAPITALIZED INTEREST	XXX	16,192	16,192	
46619X-AB-9	HENDR 2015-3A B		06/29/2021	CAPITALIZED INTEREST	XXX	21,791	21,791	
46620J-AA-9	HENDR 2017-1A A		06/24/2021	CAPITALIZED INTEREST	XXX	54,202	54,202	
46647P-AA-4	JPMORGAN CHASE & CO		06/22/2021	JNUS	XXX	481,136	400,000	5,775
46651N-AA-2	JOLAR 2019-1 A		04/08/2021	CREDIT SUISSE FIRST BOSTON	XXX	86,852	86,852	258
46651T-AA-9	HENDR 2018-1A A		06/24/2021	VARIOUS	XXX	3,632,909	3,170,298	9,201
47017Q-AA-9	JAMAICA MERCHANT VOUC 5.875 08JUL22		01/15/2021	CAPITALIZED INTEREST	XXX	278,475	278,475	
47077W-AA-6	JANE STREET GROUP LLC		11/02/2021	JPMORGAN SECURITIES INC	XXX	3,000,000	3,000,000	
47232M-AF-9	JEFFERIES FIN LLC / JFIN		07/28/2021	JEFFERIES & COMPANY INC	XXX	36,050,000	36,050,000	
476681-AB-7	JMIKE 2021-1A A2I		12/03/2021	GUGGENHEIM SECURITIES, LLC	XXX	6,000,000	6,000,000	
478111-AC-1	MD JOHNS HOPKINS HEALTH SYS 2016		05/17/2021	JPMORGAN SECURITIES INC	XXX	1,132,210	1,000,000	426
48255K-AA-4	KKR CORE SR SECURED NOTES		07/29/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	10,000,000	10,000,000	
48275R-AG-2	KREF 2021-FL2 C		07/23/2021	WELLS FARGO	XXX	5,000,000	5,000,000	
483007-AJ-9	KAISER ALUMINUM CORPORATION		01/21/2021	BANK OF AMERICA	XXX	1,042,500	1,000,000	18,500
489399-AM-7	KENNEDY-WILSON INC		01/28/2021	BANK OF AMERICA	XXX	5,000,000	5,000,000	
49271V-AF-7	KEURIG DR PEPPER INC		05/03/2021	CONVERSION BROKER	XXX	18,000,000	18,000,000	358,566
49271V-AM-2	KEURIG DR PEPPER INC		03/01/2021	GOLDMAN SACHS & CO	XXX	2,490,600	2,500,000	
50076Q-AE-6	KRAFT FOODS GROUP INC		08/09/2021	CROSSROADS	XXX	625,000	500,000	5,000
50077L-AB-2	KRAFT HEINZ FOODS CO		01/19/2021	BARCLAYS CAPITAL INC	XXX	234,563	225,000	1,367
50077L-AX-4	KRAFT HEINZ FOODS CO		01/21/2021	CONVERSION BROKER	XXX	11,332,866	12,694,000	
50077L-AZ-9	KRAFT HEINZ FOODS CO		01/21/2021	VARIOUS	XXX	4,540,478	4,250,000	15,438
50077L-BJ-4	KRAFT HEINZ FOODS CO		01/21/2021	CONVERSION BROKER	XXX	8,351,102	8,150,000	
50202K-AJ-5	LCCM 2021-FL2 D		07/01/2021	WELLS FARGO	XXX	1,000,000	1,000,000	
50207#-AA-0	LMH SPE AM LLC / LMH SP 5.9 21JUN48		10/19/2021	CAPITALIZED INTEREST	XXX	26,861	26,861	
512807-AT-5	LAM RSRCH CORP		07/20/2021	JNUS	XXX	509,497	360,000	6,191
513272-AE-4	LAMB WESTON HLD		10/19/2021	BANK OF AMERICA	XXX	7,000,000	7,000,000	
521865-AZ-8	LEAR CORPORATION		08/20/2021	BTIG, LLC	XXX	19,195	15,000	217
52473N-AA-6	LEGENDS HOSPITALITY HOLDINGS		01/14/2021	GOLDMAN SACHS & CO	XXX	1,000,000	1,000,000	
53079E-BL-7	LIBERTY MUTUAL GROUP INC		01/27/2021	BANK OF AMERICA	XXX	53,000,000	53,000,000	
53946C-AE-9	LNCR 2021-CRE4 C		01/28/2021	JPMORGAN SECURITIES INC	XXX	2,100,000	2,100,000	
53947X-AL-6	LNCR 2021-CRE5 D		05/25/2021	GOLDMAN SACHS & CO	XXX	3,000,000	3,000,000	
53948H-AJ-5	LNCR 2021-CRE6 D		10/27/2021	WELLS FARGO	XXX	6,000,000	6,000,000	
55336V-AP-5	MPLX LP		08/20/2021	BTIG, LLC	XXX	23,812	20,000	351
55821U-AE-4	MDPK 2021-48A C		01/15/2021	JPMORGAN SECURITIES INC	XXX	1,500,000	1,500,000	
55821U-AG-9	MDPK 2021-48A D		01/15/2021	JPMORGAN SECURITIES INC	XXX	3,000,000	3,000,000	
55955K-AE-4	MAGNE 2021-29A C		02/05/2021	MORGAN STANLEY	XXX	2,000,000	2,000,000	
55955K-AG-9	MAGNE 2021-29A D		02/05/2021	MORGAN STANLEY	XXX	1,000,000	1,000,000	
565130-AA-9	MAPLE GROVE FUNDING TRUST I		10/07/2021	CREDIT SUISSE FIRST BOSTON	XXX	20,000,000	20,000,000	
570535-AX-2	MARKEL CORPORATION		05/04/2021	CITIGROUP GLOBAL MARKETS	XXX	14,169,345	14,250,000	
573284-AX-4	MARTIN MARIETTA MATERIALS INC		06/21/2021	JPMORGAN SECURITIES INC	XXX	495,985	500,000	
575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSURANC		12/13/2021	KEYBANC CAPITAL MARKETS	XXX	264,883	260,000	508
57767X-AA-8	MAV ACQUISITION CORP		07/21/2021	BANK OF AMERICA	XXX	9,000,000	9,000,000	
59156R-BN-7	METLIFE INC		05/26/2021	WELLS FARGO SECURITIES LLC	XXX	248,641	215,000	2,104

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
59156R-BR-8	METLIFE INC		07/20/2021	CITIGROUP GLOBAL MARKETS INC	XXX	126,036	95,000	838
59156R-BS-6	METLIFE INC		05/03/2021	CONVERSION BROKER	XXX	2,000,000	2,000,000	58,069
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY		09/29/2021	MIZUHO SECURITIES USA INC	XXX	3,232,500	3,000,000	22,997
617446-8N-2	MORGAN STANLEY		06/22/2021	JPMORGAN SECURITIES INC	XXX	228,362	155,000	2,169
61746B-EG-7	MORGAN STANLEY		05/26/2021	MORGAN STANLEY & CO LLC	XXX	248,343	205,000	3,139
61772B-AC-7	MORGAN STANLEY		04/19/2021	MORGAN STANLEY	XXX	3,000,000	3,000,000	
626738-AF-5	MURPHY OIL USA INC		01/21/2021	RBC DAIN RAUSCHER	XXX	2,950,000	2,950,000	
63681#-AA-8	CTL - NAT LOGISITICS PT FUNDED		03/22/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	6,532,726	6,532,726	
63943B-AB-9	NAVTR 2021-1 B		11/05/2021	MIZUHO SECURITIES USA INC	XXX	999,995	1,000,000	
641062-AY-0	NESTLE HOLDINGS INC		09/07/2021	CREDIT SUISSE FIRST BOSTON	XXX	9,976,500	10,000,000	
64134J-AE-3	NEUB 2021-4OA C		01/27/2021	CREDIT SUISSE FIRST BOSTON	XXX	1,000,000	1,000,000	
64134J-AG-8	NEUB 2021-4OA D		01/27/2021	CREDIT SUISSE FIRST BOSTON	XXX	1,700,000	1,700,000	
644274-AH-5	NEW ENTERPRISE STONE & LIME CO INC		09/29/2021	SUNTRUST ROBINSON HUMPHREY, INC	XXX	6,000,000	6,000,000	
65158N-AB-8	NEWMARK GROUP INC		05/03/2021	CONVERSION BROKER	XXX	2,485,500	2,500,000	70,608
651639-AV-8	NEWMONT GOLDCORP CORP		06/28/2021	JPMORGAN SECURITIES INC	XXX	2,728,640	2,000,000	6,358
65342R-AE-0	NFP CORP		09/22/2021	BANK OF AMERICA	XXX	3,045,000	3,000,000	20,719
655844-CJ-5	NORFOLK SOUTHERN CORPORATION		05/03/2021	VARIOUS	XXX	14,451,891	14,490,000	
665501-AM-4	NORTHERN NATURAL GAS COMPANY		04/07/2021	MIZUHO SECURITIES USA INC	XXX	8,424,860	8,500,000	
668138-AE-0	NORTHWESTERN MUTUAL LIFE INSURANCE		03/15/2021	MORGAN STANLEY & CO LLC	XXX	99,652	100,000	
67021C-AQ-0	NSTAR ELECTRIC CO		05/24/2021	BARCLAYS CAPITAL INC	XXX	4,954,550	5,000,000	
67066G-AJ-3	NVIDIA CORPORATION		05/26/2021	BTIG, LLC	XXX	251,204	225,000	1,318
674599-CF-0	OCCIDENTAL PETROLEUM CORPORATION		02/19/2021	JPMORGAN SECURITIES INC	XXX	923,750	1,000,000	8,736
674599-CL-7	OCCIDENTAL PETROLEUM CORPORATION		02/25/2021	CITIGROUP GLOBAL MARKETS	XXX	862,500	1,000,000	1,822
674599-CN-3	OCCIDENTAL PETROLEUM CORPORATION		02/18/2021	JPMORGAN SECURITIES INC	XXX	1,456,125	1,650,000	30,223
674599-CX-1	OCCIDENTAL PETROLEUM CORPORATION		03/01/2021	JPMORGAN SECURITIES INC	XXX	1,815,000	2,000,000	2,389
674599-DH-5	OCCIDENTAL PETROLEUM CORPORATION		02/23/2021	JPMORGAN SECURITIES INC	XXX	1,210,000	1,000,000	15,458
674599-DJ-1	OCCIDENTAL PETROLEUM CORPORATION		02/12/2021	JPMORGAN SECURITIES INC	XXX	1,100,000	1,000,000	26,178
674599-EF-8	OCCIDENTAL PETROLEUM CORPORATION		02/18/2021	JPMORGAN SECURITIES INC	XXX	3,100,625	2,750,000	28,073
67578F-AE-7	OCT49 2020-5A C		01/01/2021	GOLDMAN SACHS & CO	XXX	1,000,000	1,000,000	
67578F-AG-2	OCT49 2020-5A D		01/01/2021	GOLDMAN SACHS & CO	XXX	2,000,000	2,000,000	
677071-AD-4	OHANA 6.543 4/49		10/06/2021	CAPITALIZED INTEREST	XXX	26,653	26,653	
680223-AL-8	OLD REPUBLIC INTERNATIONAL CORPORA		06/08/2021	VARIOUS	XXX	25,087,269	25,000,000	
68389X-BY-0	ORACLE CORPORATION		01/22/2021	CITIGROUP GLOBAL MARKETS INC	XXX	992,973	860,000	10,577
68389X-BZ-7	ORACLE CORPORATION		12/27/2021	VARIOUS	XXX	48,660,455	48,750,000	97,688
69290L-AG-2	PFP 2021-7 C		03/03/2021	WELLS FARGO	XXX	1,000,000	1,000,000	
69290L-AJ-6	PFP 2021-7 D		03/03/2021	WELLS FARGO	XXX	4,000,000	4,000,000	
69290L-AL-1	PFP 2021-7 E		05/14/2021	WELLS FARGO	XXX	1,200,240	1,200,000	413
69336V-AB-7	PGT INNOVATIONS INC		09/10/2021	SUNTRUST ROBINSON HUMPHREY, INC	XXX	4,000,000	4,000,000	
694476-AE-2	PACIFIC LIFECORP		05/26/2021	WELLS FARGO SECURITIES LLC	XXX	248,080	245,000	1,664
695156-AW-9	PACKAGING CORP OF AMERICA		09/07/2021	VARIOUS	XXX	13,965,800	14,000,000	
69701Y-AE-2	PSTAT 2021-1A B		01/07/2021	CITIGROUP GLOBAL MARKETS	XXX	2,000,000	2,000,000	
69701Y-AG-7	PSTAT 2021-1A C		01/07/2021	CITIGROUP GLOBAL MARKETS	XXX	1,000,000	1,000,000	
701631-AC-7	PARLI 2021-2A C		07/12/2021	DEUTSCHE BANK SECURITIES INC	XXX	5,000,000	5,000,000	
707567-AE-3	PENN MUTUAL LIFE INSURANCE		04/23/2021	VARIOUS	XXX	494,805	495,000	
714046-AJ-8	PERKINELMER INC		03/04/2021	JPMORGAN SECURITIES INC	XXX	10,999,890	11,000,000	
718172-BD-0	PHILIP MORRIS INTERNATIONAL INC		01/22/2021	MORGAN STANLEY & CO LLC	XXX	954,701	730,000	7,019
718546-BA-1	PHILLIPS 66		11/10/2021	TD SECURITIES LLC	XXX	992,630	1,000,000	
737446-AP-9	POST HOLDINGS INC		12/13/2021	MORGAN STANLEY	XXX	1,035,000	1,000,000	1,069
73939V-AA-2	POWERTEAM SERVICES LLC		01/26/2021	VARIOUS	XXX	693,782	625,000	16,153
747525-AK-9	QUALCOMM INCORPORATED		07/20/2021	JNUS	XXX	509,035	370,000	3,059
74762E-AJ-1	QUANTA SERVICES INC		09/09/2021	VARIOUS	XXX	15,976,774	16,000,000	
75405R-AC-7	RPRO 2005-1A B		01/15/2021	CAPITALIZED INTEREST	XXX	27,541	27,541	
76220#-AA-8	LIFESPAN OBLIGATED GROUP		05/14/2021	RBC DAIN RAUSCHER	XXX	2,000,000	2,000,000	
77313L-AB-9	ROCKET MORTGAGE LLC		09/21/2021	MORGAN STANLEY	XXX	10,000,000	10,000,000	
773903-AM-1	ROCKWELL AUTOMATION INC		08/03/2021	GOLDMAN SACHS & CO	XXX	289,307	290,000	
77588J-AA-4	RCF 2021-2A A		09/02/2021	GREENSLEDGE CAPITAL MARKETS	XXX	13,000,000	13,000,000	
78081B-AL-7	ROYALTY PHARMA PLC		09/24/2021	CREDIT SUISSE FIRST BOSTON	XXX	1,524,510	1,500,000	3,575
78081B-AP-8	ROYALTY PHARMA PLC		07/19/2021	VARIOUS	XXX	19,042,725	19,500,000	
78397U-AA-8	SCIL IV LLC		10/19/2021	JPMORGAN SECURITIES INC	XXX	4,000,000	4,000,000	
79466L-AM-6	SALESFORCE.COM INC		06/29/2021	BANK OF AMERICA	XXX	10,964,580	11,000,000	
82967N-BM-9	SIRIUS XM RADIO INC		10/27/2021	GOLDMAN SACHS & CO	XXX	3,368,750	3,500,000	27,502
83546D-AQ-1	SONIC 2021-1A A2II		07/29/2021	BARCLAYS CAPITAL INC	XXX	12,600,000	12,600,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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835898-AH-0	SOTHEBYS		01/27/2021	PARIBAS	XXX	543,750	500,000	5,941
842400-GY-3	SOUTHERN CALIFORNIA EDISON COMPANY		01/05/2021	WELLS FARGO SECURITIES LLC	XXX	993,070	1,000,000	
8426EP-AE-8	SOUTHERN COMPANY GAS CAPITAL CORPO		09/07/2021	VARIOUS	XXX	10,427,909	10,500,000	
845011-AD-7	SOUTHWEST GAS CORP		08/20/2021	VARIOUS	XXX	515,240	515,000	18
845467-AT-6	SOUTHWESTERN ENERGY COMPANY		12/08/2021	JPMORGAN SECURITIES INC	XXX	2,000,000	2,000,000	
84859D-AA-5	SPIRE MISSOURI INC		05/13/2021	JPMORGAN SECURITIES INC	XXX	9,218,652	9,245,000	
85208U-AA-2	SPRTE 2021-1 A		11/12/2021	MITSUBISHI UFJ SECURITIES	XXX	29,772,414	30,000,000	
85238@-AA-1	STADCO LA LLC		07/14/2021	BANK OF AMERICA	XXX	57,000,000	57,000,000	
857740-AE-4	SPST 2021-WL1 E		01/19/2021	JEFFERIES & COMPANY INC	XXX	1,000,000	1,000,000	
857740-AF-1	SPST 2021-WL1 F		01/19/2021	JEFFERIES & COMPANY INC	XXX	1,000,000	1,000,000	
858155-AE-4	STEELCASE INC		12/08/2021	JEFFERIES & COMPANY INC	XXX	1,133,190	1,000,000	20,215
86171#-AA-6	STONE POINT CAPITAL LLC		02/18/2021	GOLDMAN SACHS & CO	XXX	27,000,000	27,000,000	
86190B-AB-0	STR 2021-1 A2		05/19/2021	CREDIT SUISSE FIRST BOSTON	XXX	8,196,290	8,200,000	
86190B-AD-6	STR 2021-1A A4		05/19/2021	CREDIT SUISSE FIRST BOSTON	XXX	1,499,396	1,500,000	
871829-BR-7	SYSCO CORPORATION		12/02/2021	STIFEL NICOLAUS	XXX	1,977,000	2,000,000	
87264A-AZ-8	T-MOBILE USA INC		06/29/2021	VARIOUS	XXX	503,436	425,000	3,638
87264A-CM-5	T-MOBILE USA INC		12/01/2021	BARCLAYS CAPITAL INC	XXX	9,942,200	10,000,000	106,722
87264A-CP-8	T-MOBILE USA INC		12/01/2021	BARCLAYS CAPITAL INC	XXX	996,900	1,000,000	
87342R-AJ-3	BELL 2021-1A A23		08/11/2021	BARCLAYS CAPITAL INC	XXX	42,750,000	42,750,000	
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASS		05/26/2021	WELLS FARGO SECURITIES LLC	XXX	248,518	250,000	298
88023U-AJ-0	TEMPUR SEALY INTERNATIONAL INC		09/21/2021	JPMORGAN SECURITIES INC	XXX	8,000,000	8,000,000	
88315L-AG-3	TMCL 2020-2A A		02/05/2021	CAPITALIZED INTEREST	XXX	875	875	
88732J-AY-4	TIME WARNER CABLE INC		01/06/2021	RBC DAIN RAUSCHER	XXX	1,293,750	1,000,000	8,649
89055F-AC-7	TOPBUILD CORP		09/28/2021	BANK OF AMERICA	XXX	6,500,000	6,500,000	
89417E-AR-0	TRAVELERS COMPANIES INC		06/03/2021	CREDIT SUISSE FIRST BOSTON	XXX	35,371,058	35,475,000	
89655Y-AA-4	TRL 2009-1A A		07/16/2021	CAPITALIZED INTEREST	XXX	36,549	36,549	
898813-AT-7	TUCSON ELECTRIC POWER CO		05/10/2021	WELLS FARGO	XXX	9,899,799	10,000,000	181
90139A-AB-8	CL-DAL 2020 B		10/12/2021	CAPITALIZED INTEREST	XXX	15,915	15,915	
907818-FT-0	UNION PACIFIC CORPORATION		05/17/2021	CITIGROUP GLOBAL MARKETS	XXX	49,985,500	50,000,000	
907818-FW-3	UNION PACIFIC CORPORATION		09/07/2021	BARCLAYS CAPITAL INC	XXX	179,964	180,000	
913017-BS-7	UNITED TECHNOLOGIES CORP		06/11/2021	VARIOUS	XXX	13,664,606	9,954,000	93,937
913229-AC-4	UNITED WHOLESALE MORTGAGE LLC		11/15/2021	JPMORGAN SECURITIES INC	XXX	22,000,000	22,000,000	
91324P-DV-1	UNITEDHEALTH GROUP INC		06/22/2021	JNUS	XXX	474,648	405,000	5,624
91324P-EE-8	UNITEDHEALTH GROUP INC		05/17/2021	CITIGROUP GLOBAL MARKETS	XXX	27,879,600	28,000,000	
91913Y-AE-0	VALERO ENERGY CORPORATION		12/15/2021	ROBERT W. BAIRD & CO. INCORPORATED	XXX	694,475	500,000	6,458
91913Y-AL-4	VALERO ENERGY CORPORATION		10/04/2021	VARIOUS	XXX	22,708,628	16,850,000	291,141
92343V-FT-6	VERIZON COMMUNICATIONS INC		06/15/2021	STIFEL NICOLAUS	XXX	3,769,560	4,000,000	7,950
92343V-GC-2	VERIZON COMMUNICATIONS INC		08/20/2021	VARIOUS	XXX	500,789	470,000	4,724
92343V-GK-4	VERIZON COMMUNICATIONS INC		03/11/2021	MORGAN STANLEY	XXX	25,984,920	26,000,000	
92915U-AQ-7	VOYA 2017-2A CR		03/26/2021	NATIXIS CAPITAL MARKETS	XXX	5,250,000	5,250,000	
931427-AC-2	WALGREENS BOOTS ALLIANCE INC		10/01/2021	CROSSROADS	XXX	304,155	250,000	4,567
94354K-AA-8	WAAV 2019-1 A		09/20/2021	VARIOUS	XXX	3,200,455	3,187,187	7,523
95000U-2M-4	WELLS FARGO & COMPANY		12/27/2021	VARIOUS	XXX	11,280,361	8,220,000	99,970
95058X-AL-2	WEN 2021-1 A2II		06/15/2021	GUGGENHEIM SECURITIES, LLC	XXX	32,000,000	32,000,000	
95765P-AE-9	WESTERN AND SOUTHERN LIFE INSURANC		04/22/2021	VARIOUS	XXX	472,230	470,000	
96926G-AC-7	RICE UNIVERSITY		02/22/2021	VARIOUS	XXX	3,496,973	3,000,000	29,486
96928*-CH-8	CTL - WALGREENS POOL III		10/20/2021	CAPITALIZED INTEREST	XXX	2,284	2,284	
97770*-AA-2	WOLFENT 2021-1 A		03/19/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	60,000,000	60,000,000	
97770*-AB-0	WOLFENT 2021-1 B		03/19/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	39,000,000	39,000,000	
978097-AG-8	WOLVERINE WORLD WIDE INC		08/12/2021	JPMORGAN SECURITIES INC	XXX	11,000,000	11,000,000	
BGH2ZY-BR-8	CTL - WALGREENS POOL II		10/20/2021	CAPITALIZED INTEREST	XXX	8,123	8,123	
BGH316-1A-2	ROSENTHAL + ROSEN 6.4 24JUN21 RESTR		01/15/2021	CAPITALIZED INTEREST	XXX	302,857	302,857	
BGH35K-HQ-5	AT FDG NT ISSUER LLC 4.25 23SEP27		10/20/2021	CAPITALIZED INTEREST	XXX	221,267	221,267	
BGH4Q2-R9-7	CVS LEASE PASS THROUGH TRUST		01/11/2021	CAPITALIZED INTEREST	XXX	2,861	2,861	
BGH5TT-XW-4	CTL - AMZN S BERNARDINO A-1 FUNDED		01/15/2021	CAPITALIZED INTEREST	XXX	43,216	43,216	
BGH6TB-M1-1	BARRY-WEHMILLER COMPANIES INC		01/01/2021	BANK OF AMERICA	XXX	6,000,000	6,000,000	
BGH6XU-WX-3	PROJECT H2OYA CLASS A		01/01/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	16,000,000	16,000,000	
BGH6XU-XH-7	PROJECT H2OYA CLASS B		01/01/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	14,000,000	14,000,000	
BGH6YL-EY-0	LENDLEASE ARMY PRA REV FUNDED		11/09/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	23,438,875	23,438,875	
BGH6YW-CR-3	CTL - NAT LOGISITICS PT MI FUNDED		01/20/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	6,174,540	6,174,540	
BGH704-UL-3	LENDLEASE ARMY PRA TL		01/01/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	23,241,000	23,241,000	
BGH71B-8B-3	BAIN CAPITAL HOLDINGS LP		01/26/2021	GOLDMAN SACHS & CO	XXX	65,000,000	65,000,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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BGH71B-8C-1	BAIN CAPITAL HOLDINGS LP		01/26/2021	GOLDMAN SACHS & CO	XXX	13,000,000	13,000,000	
BGH72C-93-7	DYAL IV ISSUER A		02/05/2021	GOLDMAN SACHS & CO	XXX	7,150,000	7,150,000	
BGH72C-9C-7	DYAL IV ISSUER B		02/05/2021	GOLDMAN SACHS & CO	XXX	3,850,000	3,850,000	
BGH72R-GD-4	FLNG LIQUEFACTION 3 LLC		02/19/2021	MIZUHO SECURITIES USA INC	XXX	70,000,000	70,000,000	
BGH735-3Q-6	HARDWOOD FUNDING LLC		02/18/2021	US BANCORP INVESTMENTS, INC	XXX	1,000,000	1,000,000	
BGH74T-8C-9	CEAMER FINANCE LLC		03/12/2021	GOLDMAN SACHS & CO	XXX	12,740,000	13,000,000	
BGH7E0-0J-4	MAJOR LEAGUE BASEBALL TRUST 12/33		08/19/2021	JPMORGAN SECURITIES INC	XXX	1,000,000	1,000,000	
BGH7E0-0K-1	MAJOR LEAGUE BASEBALL TRUST 12/36		08/19/2021	JPMORGAN SECURITIES INC	XXX	2,000,000	2,000,000	
BGH7E4-X1-9	MAJOR LEAGUE BASEBALL TRUST 12/36		08/19/2021	JPMORGAN SECURITIES INC	XXX	2,000,000	2,000,000	
BGH7ER-Q9-9	HUNT FEE III 2021-1		09/29/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	73,657,361	73,657,361	
BGH7ER-QG-3	HUNT FEE III 2021-2		09/29/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	15,000,000	15,000,000	
BGH7F7-TD-0	PROJECT POMEGRANATE		09/29/2021	NOMURA INC	XXX	3,700,000	3,700,000	
BGH7F7-VB-1	PROJECT POMEGRANATE		09/29/2021	NOMURA INC	XXX	2,435,489	2,389,068	
BGH7G6-LX-5	PERSHING SQUARE HOLDINGS LTD		09/28/2021	CITIGROUP GLOBAL MARKETS	XXX	56,811,900	57,000,000	
BGH7G6-MH-9	JRD HOLDINGS LLC		10/01/2021	BANK OF AMERICA	XXX	21,000,000	21,000,000	
BGH7H8-VN-1	MURPHYS BOWL LLC		10/22/2021	GOLDMAN SACHS & CO	XXX	9,000,000	9,000,000	
BGH7HM-YM-9	MIDCAP SPV SR SEC TERM LOAN REFI		11/10/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	17,000,000	17,000,000	
U4034G-AA-1	GGBRBZ 4 1/4 01/21/30		03/23/2021	ZUERCHER KANTONALBANK	XXX	655,650	620,000	4,684
008911-BK-4	AIR CANADA	A	08/03/2021	VARIOUS	XXX	16,500,000	16,500,000	
01626P-AP-1	ALIMENTATION COUCHE-TARD INC	A	06/25/2021	VARIOUS	XXX	69,341,209	68,985,000	71,563
071734-AN-7	BAUSCH HEALTH COMPANIES INC	A	05/24/2021	GOLDMAN SACHS & CO	XXX	6,000,000	6,000,000	
11271L-AB-8	BROOKFIELD FINANCE INC	A	01/26/2021	CITIGROUP GLOBAL MARKETS	XXX	2,503,620	2,000,000	33,422
11271L-AF-9	BROOKFIELD FINANCE INC	A	01/26/2021	CITIGROUP GLOBAL MARKETS	XXX	1,062,930	1,000,000	11,667
125491-AP-5	CI FINANCIAL CORP	A	07/20/2021	VARIOUS	XXX	495,857	480,000	1,512
29250N-BC-8	ENBRIDGE INC	A	07/20/2021	JPMORGAN SECURITIES INC	XXX	39,200	35,000	39
29250N-BE-4	ENBRIDGE INC	A	09/29/2021	DEUTSCHE BANK SECURITIES INC	XXX	14,163,240	14,000,000	126,933
303901-BH-4	FAIRFAX FINANCIAL HOLDINGS LTD	A	03/01/2021	BANK OF AMERICA	XXX	1,997,300	2,000,000	
68372O-AC-0	OPEN TEXT HOLDINGS INC	A	11/09/2021	BARCLAYS CAPITAL INC	XXX	4,000,000	4,000,000	
70137W-AL-2	PARKLAND CORP	A	11/08/2021	JPMORGAN SECURITIES INC	XXX	13,000,000	13,000,000	
86828L-AC-6	SUPERIOR PLUS/GEN PRTNR	A	03/01/2021	RBC DAIN RAUSCHER	XXX	1,000,000	1,000,000	
89356B-AE-8	TRANSCANADA TRUST	A	07/20/2021	WLLM	XXX	33,095	30,000	582
91911K-AK-8	VALEANT PHARMACEUTICALS INTERNATIO	A	06/23/2021	CAPITALIZED INTEREST	XXX	2,030	2,030	
94106B-AD-3	WASTE CONNECTIONS INC	A	09/07/2021	BANK OF AMERICA	XXX	11,820,120	12,000,000	
001406-AA-5	AIM 2015-1A A1	D	01/31/2021	CAPITALIZED INTEREST	XXX	304,243	304,243	
009349-AR-2	ALS 2016-1 D1	D	08/31/2021	DIRECT	XXX	3,026,299	6,370,863	
009349-AU-5	ALS 2016-1 D2	D	08/31/2021	DIRECT	XXX	711	1,200	
013822-AG-6	ALCOA NEDERLAND HOLDING BV	D	03/08/2021	MORGAN STANLEY	XXX	5,000,000	5,000,000	
018820-AB-6	ALLIANZ SE	D	09/01/2021	CITIGROUP GLOBAL MARKETS	XXX	9,000,990	9,000,000	
02156L-AH-4	ALTICE FRANCE SA (FRANCE)	D	10/15/2021	CROSSROADS	XXX	1,079,703	1,075,000	2,628
034863-AW-0	ANGLO AMERICAN CAPITAL PLC	D	12/16/2021	CROSSROADS	XXX	593,290	500,000	6,250
05400E-AB-0	AVOLON 2016 SECURED NOTES	D	01/13/2021	CAPITALIZED INTEREST	XXX	5,513	5,513	
05601H-AJ-3	BSPRT 2021-FL6 D	D	03/15/2021	WELLS FARGO	XXX	2,000,000	2,000,000	
05890M-AB-9	BCICI 2 7/8 10/14/31	D	10/06/2021	BANKERS LIFE NEBRASKA	XXX	1,552,176	1,580,000	
05971V-2C-8	BCP 3 1/8 07/01/30	D	08/16/2021	VARIOUS	XXX	985,314	1,000,000	4,061
10552T-AH-0	BRFSBZ 5 3/4 09/21/50	D	02/05/2021	VARIOUS	XXX	3,737,612	3,540,000	77,517
11042C-AA-8	IAGLN 2021-1 A	D	12/16/2021	CROSSROADS	XXX	503,342	499,952	242
11044M-AA-4	BRITISH AIR 20-1 A PPT	D	02/26/2021	CREDIT SUISSE FIRST BOSTON	XXX	539,054	505,561	1,015
111021-AE-1	BRITISH TELECOMMUNICATIONS PUBLIC	D	08/24/2021	JPMORGAN SECURITIES INC	XXX	3,077,622	2,000,000	37,965
11102A-AF-8	BRITISH TELECOMMUNICATIONS PLC	D	11/16/2021	BANK OF AMERICA	XXX	11,950,000	11,950,000	
11102A-AG-6	BRITISH TELECOMMUNICATIONS PLC	D	11/16/2021	BANK OF AMERICA	XXX	71,000,000	71,000,000	
12807C-AA-1	CAI 2020-1A A	D	11/05/2021	CAPITALIZED INTEREST	XXX	708	708	
151191-BD-4	CELARA 5 1/2 11/02/47	D	06/25/2021	VARIOUS	XXX	2,617,100	2,200,000	15,614
151191-BL-6	CELULOSA ARAUCO Y CONSTITUCION SA	D	01/11/2021	BARBK	XXX	949,725	810,000	19,004
16412E-AA-5	CHEPLAPHARM ARZNEIMITTEL GMBH	D	12/10/2021	JPMORGAN SECURITIES INC	XXX	354,375	350,000	7,967
202712-BK-0	COMMONWEALTH BANK OF AUSTRALIA	D	12/16/2021	CROSSROADS	XXX	1,893,438	1,800,000	17,870
202712-BQ-7	COMMONWEALTH BANK OF AUSTRALIA	D	03/02/2021	MORGAN STANLEY	XXX	8,000,000	8,000,000	
279158-AE-9	ECOPET 7 3/8 09/18/43	D	02/10/2021	MERRILL LYNCH INT'L LTD	XXX	657,500	500,000	14,750
30607F-AA-8	BFALA 3 3/8 01/15/32	D	10/13/2021	VARIOUS	XXX	1,787,582	1,800,000	
36321P-AC-4	GALAXY PIPELINE ASSETS	D	02/09/2021	VARIOUS	XXX	10,347,538	10,060,000	75,234
36830D-AC-5	PTTGC 4.3 03/18/51	D	10/08/2021	VARIOUS	XXX	24,857,672	23,100,000	187,838
40049J-BA-4	TELVIS 5 05/13/45	D	06/22/2021	VARIOUS	XXX	3,594,172	3,060,000	29,826
40049J-BE-6	TELVIS 5 1/4 05/24/49	D	07/22/2021	VARIOUS	XXX	12,288,268	10,020,000	88,302

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
456472-AD-1	INDUSTRIAS PENOLES SAB DE CV	D	05/18/2021	JEFFERIES INT'L LTD	XXX	671,616	640,000	8,782
46132F-AC-4	INVESCO FINANCE PLC	D	04/23/2021	PIERPONT SECURITIES LLC	XXX	252,353	197,000	4,324
549875-AB-8	LUKOIL 3.6 10/26/31	D	10/19/2021	CITIBANK N.A. LONDON	XXX	1,600,000	1,600,000	
556079-AD-3	MACQUARIE BANK LTD	D	02/25/2021	VARIOUS	XXX	15,936,460	16,000,000	
59126L-AB-4	METALLOINVEST FINANCE	D	10/13/2021	ESE (FIRST CALL)	XXX	1,110,000	1,110,000	
632525-AW-1	NATIONAL AUSTRALIA BANK	D	01/05/2021	GOLDMAN SACHS & CO	XXX	48,000,000	48,000,000	
65120F-AB-0	NEWCREST FINANCE PTY LTD	D	09/24/2021	MORGAN STANLEY	XXX	1,347,380	1,000,000	21,243
654579-AH-4	NIPPON LIFE INSURANCE CO	D	01/21/2021	VARIOUS	XXX	15,499,119	15,500,000	764
654579-AK-7	NIPPON LIFE INSURANCE CO	D	09/09/2021	JPMORGAN SECURITIES INC	XXX	300,000	300,000	
65559C-AD-3	NORDEA BANK ABP	D	08/25/2021	BTIG, LLC	XXX	220,440	220,000	
716743-AR-0	PETRONAS CAPITAL LTD	D	01/11/2021	MACL	XXX	403,450	320,000	3,316
74737E-AA-2	QBE INSURANCE GROUP LTD	D	05/03/2021	CONVERSION BROKER	XXX	22,003,939	22,000,000	708,889
822582-CK-6	SHELL INTERNATIONAL FINANCE BV	D	11/22/2021	BARCLAYS CAPITAL INC	XXX	1,975,680	2,000,000	
85573L-AA-9	STARR 2019-1 A	D	12/16/2021	CREDIT SUISSE FIRST BOSTON	XXX	264,312	265,107	151
86562M-CF-5	SUMITOMO MITSUI FINANCIAL GROUP IN	D	01/04/2021	SMBN	XXX	4,500,000	4,500,000	
86964W-AH-5	SUZANO 5 01/15/30	D	04/14/2021	MERRILL LYNCH INT'L LTD	XXX	600,075	540,000	6,825
87089N-AA-8	SWISS RE FINANCE (LUXEMBOURG) SA	D	12/16/2021	CROSSROADS	XXX	1,120,000	1,000,000	10,972
87938W-AU-7	TELEFONICA EMISIONES SAU	D	07/20/2021	VARIOUS	XXX	565,347	450,000	7,429
88032W-BB-1	TENCNT 3.68 04/22/41	D	04/15/2021	GOLDMAN SACHS INT'L	XXX	839,765	840,000	
88032W-BD-7	TENCNT 3.94 04/22/61	D	09/09/2021	VARIOUS	XXX	17,154,130	16,365,000	67,111
88032X-AW-4	TENCNT 3.29 06/03/60	D	02/09/2021	VARIOUS	XXX	8,177,881	8,260,000	50,425
88323A-AD-4	TOPTB 5 3/8 11/20/48	D	09/23/2021	VARIOUS	XXX	16,360,728	13,540,000	145,836
88323A-AE-2	TOPTB 3 1/2 10/17/49	D	05/27/2021	VARIOUS	XXX	3,892,368	4,200,000	39,492
88323A-AH-5	TOPTB 3 3/4 06/18/50	D	06/18/2021	VARIOUS	XXX	3,578,522	3,660,000	13,444
89640A-AC-0	TRNTS 2019-10A B 2.22375% 15 APR 32	D	12/13/2021	BTIG, LLC	XXX	500,000	500,000	1,884
898339-AB-2	FIBRA UNO	D	01/06/2021	BTIG, LLC	XXX	728,183	620,000	18,973
91912E-AA-3	VALEBZ 5 5/8 09/11/42	D	11/04/2021	VARIOUS	XXX	9,058,050	7,020,000	140,630
92857W-AQ-3	VODAFONE GROUP PLC	D	06/15/2021	VARIOUS	XXX	6,794,100	5,000,000	89,858
92857W-BM-1	VODAFONE GROUP PLC	D	06/29/2021	CITIGROUP GLOBAL MARKETS INC	XXX	39,198	30,000	136
92857W-BT-6	VODAFONE GROUP PLC	D	06/21/2021	JNUS	XXX	466,834	360,000	205
92857W-BX-7	VODAFONE GROUP PLC	D	06/01/2021	BANK OF AMERICA	XXX	15,000,000	15,000,000	
92858R-AA-8	VMED 02 UK FINANCING I PLC	D	12/20/2021	CITIGROUP GLOBAL MARKETS	XXX	731,250	750,000	13,901
92858R-AB-6	VMED 02 UK FINANCING I PLC	D	07/12/2021	JPMORGAN SECURITIES INC	XXX	9,067,500	9,000,000	14,250
98422H-AC-0	XIAOMI 2 7/8 07/14/31	D	07/08/2021	GOLDMAN SACHS INT'L	XXX	993,308	1,000,000	
A8372T-AC-2	SUZANO 7 03/16/47	D	10/21/2021	VARIOUS	XXX	29,787,484	22,340,000	460,566
BGH396-MZ-6	CIC RECEIVABLES MASTER 4.89 07OCT21	D	01/15/2021	CAPITALIZED INTEREST	XXX	140,025	140,025	
BGH51Q-49-3	AVOLON 2017-1 LOANS	D	01/13/2021	CAPITALIZED INTEREST	XXX	1,011	1,011	
BGH5A9-70-7	AVOLON 2017-2 SECURED NOTES	D	01/13/2021	CAPITALIZED INTEREST	XXX	12,811	12,811	
BGH70H-5R-9	ASF HUCKLEBERRY SR. SEC. TERM LOAN	B	01/08/2021	DIRECT	XXX	5,514,672	5,119,431	
BGH73L-WY-2	SSP MIDCO 2 LIMITED FIRST OUT	B	09/08/2021	VARIOUS	XXX	23,285,688	23,138,147	65,618
BGH745-L6-9	SSP MIDCO 2 LIMITED LAST OUT	B	09/08/2021	CROSSROADS	XXX	6,342,469	6,302,282	
BGH75U-HK-7	QATAR AIRWAYS	D	04/09/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	151,551,450	152,500,000	
BGH7DF-1F-9	SSP MIDCO 2LTD FIRST OUT PIK ASSET	B	09/08/2021	CROSSROADS	XXX	486,492	478,575	
BGH7DF-1N-2	SSP MIDCO 2 LTD LAST OUT PIK ASSET	B	09/08/2021	CROSSROADS	XXX	329,863	324,496	
BQ3973-52-7	GAZPRU 3 1/2 07/14/31	D	08/13/2021	VARIOUS	XXX	1,642,400	1,640,000	4,235
G2440J-AG-0	GGBRBZ 7 1/4 04/16/44	D	09/16/2021	VARIOUS	XXX	27,612,733	19,820,000	350,634
G24524-BF-9	COGARD 4.8 08/06/30	D	02/11/2021	VARIOUS	XXX	1,329,625	1,240,000	16,184
G24524-BK-8	COGARD 3 7/8 10/22/30	D	06/24/2021	VARIOUS	XXX	3,500,225	3,540,000	20,169
G371E7-2B-2	FRESLN 4 1/4 10/02/50	D	10/14/2021	VARIOUS	XXX	21,858,915	21,126,000	239,175
G3R238-AA-1	ADGLXY 3 1/4 09/30/40	D	06/18/2021	BNP PARIBAS SECURITIES SERVICE	XXX	1,997,500	2,000,000	14,806
G463PS-AK-0	HRINTH 4.95 11/07/47	D	03/29/2021	VARIOUS	XXX	7,223,125	6,600,000	93,643
L7909C-AA-5	RAIZBZ 5.3 01/20/27	D	08/03/2021	IIU	XXX	1,137,500	1,000,000	2,208
M28505-AF-8	DPWDU 4.7 09/30/49	D	08/12/2021	VARIOUS	XXX	9,874,893	8,700,000	136,072
N15516-AE-2	BRASKM 5 7/8 01/31/50	D	06/25/2021	VARIOUS	XXX	6,188,763	5,780,000	82,179
N57445-AB-9	MINCAP 5 5/8 08/10/37	D	09/23/2021	VARIOUS	XXX	17,636,421	16,280,000	343,583
N7163R-AD-5	PRXNA 4.027 08/03/50	D	11/12/2021	VARIOUS	XXX	8,251,890	8,550,000	114,026
N7163R-AQ-6	PRXNA 3.832 02/08/51	D	10/21/2021	VARIOUS	XXX	22,079,460	23,290,000	196,322
P0156P-AC-3	ALFAA 6 7/8 03/25/44	D	10/21/2021	VARIOUS	XXX	21,502,933	16,210,000	331,886
P01703-AC-4	ALPEKA 4 1/4 09/18/29	D	03/24/2021	CITIGROUP GLOBAL MARKETS LTD	XXX	426,000	400,000	378
P13435-AC-9	BINTPE 3 1/4 10/04/26	D	09/13/2021	BBN	XXX	1,431,500	1,400,000	20,349
P1905C-AJ-9	BRFSBZ 5 3/4 09/21/50 REGS CORP	D	05/14/2021	VARIOUS	XXX	2,256,500	2,200,000	35,554
P2195V-AQ-8	CELARA 5 1/2 04/30/49	D	09/30/2021	VARIOUS	XXX	11,417,195	9,400,000	157,945

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
P2195V-AS-4	CELARA 5.15 01/29/50	D	09/09/2021	VARIOUS	XXX	20,621,082	17,800,000	258,029
P2205J-AL-4	CENSUD 6 5/8 02/12/45	D	09/21/2021	VARIOUS	XXX	24,287,618	18,864,000	434,733
P2205J-AQ-3	CENSUD 4 3/8 07/17/27	D	09/28/2021	CITIBANK N.A. LONDON	XXX	654,000	600,000	5,323
P3697U-AE-8	ANDINA 3.95 01/21/50	D	06/23/2021	VARIOUS	XXX	5,085,500	4,800,000	74,326
P55409-AB-5	PENOMX 5.65 09/12/49	D	09/16/2021	VARIOUS	XXX	11,057,570	9,050,000	144,844
P55409-AC-3	PENOMX 4 3/4 08/06/50	D	10/07/2021	VARIOUS	XXX	18,529,327	16,690,000	174,075
P56145-AB-4	IENOVA 4 7/8 01/14/48	D	02/05/2021	VARIOUS	XXX	5,682,950	5,320,000	17,669
P56145-AC-2	IENOVA 4 3/4 01/15/51	D	11/04/2021	VARIOUS	XXX	20,761,855	20,060,000	438,158
P57908-AE-8	ORBIA 6 3/4 09/19/42	D	06/23/2021	JEFFERIES INT'L LTD	XXX	1,310,000	1,000,000	18,000
P57908-AF-5	ORBIA 5 7/8 09/17/44	D	10/21/2021	VARIOUS	XXX	6,935,300	5,700,000	91,846
P57908-AH-1	ORBIA 5 1/2 01/15/48	D	09/09/2021	VARIOUS	XXX	15,601,965	13,210,000	167,054
P6777M-AB-8	SCCOMX 4 1/2 01/26/50	D	10/29/2021	VARIOUS	XXX	19,288,602	17,330,000	166,680
P8718A-AM-8	SQM 4 1/4 01/22/50	D	10/29/2021	VARIOUS	XXX	19,721,559	17,860,000	206,621
P9401C-AB-8	FUNOTR 6.39 01/15/50	D	09/09/2021	VARIOUS	XXX	18,308,188	15,340,000	148,285
P9406G-AB-4	FUNOTR 6.95 01/30/44	D	10/21/2021	VARIOUS	XXX	12,954,260	10,600,000	240,045
P98088-AA-8	VOTORA 7 1/4 04/05/41	D	10/12/2021	VARIOUS	XXX	25,651,721	18,840,000	363,937
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,684,424,180	4,578,331,301	11,316,390
Bonds - Hybrid Securities								
4899999 - Bonds - Hybrid Securities								
Bonds - Parent, Subsidiaries, and Affiliates								
5599999 - Bonds - Parent, Subsidiaries, and Affiliates								
Bonds - SVO Identified Funds								
8099999 - Bonds - SVO Identified Funds								
Bonds - Subtotals - Unaffiliated Bank Loans								
00231@-AB-5	ATS ACQUISITION COMPANY T/L 1L 11/21		11/30/2021	DIRECT	XXX	4,979,000	5,059,740	
01983J-AB-3	ALLO COMMUNICATIONS 1L DDTL FUND		12/27/2021	INTERNAL BROKER FOR BORROWING TL	XXX	240,000	240,000	
02928@-AA-1	AMERICAN RESTORATION T/L 1L 10/20		11/12/2021	DIRECT	XXX	2,466,026	2,508,226	
02928@-AB-9	AMERICAN RESTORATION R/C 1L 10/20		11/29/2021	DIRECT	XXX	48,073	48,073	
02928@-AC-7	AMERICAN RESTORATION DD T/L 1L 10/20		11/12/2021	DIRECT	XXX	1,134,110	1,153,518	
02928@-AD-5	AMERICAN RESTORATION DD T/L B 1L 11/21		12/30/2021	DIRECT	XXX	1,858,635	1,860,513	
02928@-AF-0	AMERICAN RESTORATION DDT/L C 1L (ADD-ON)		12/30/2021	DIRECT	XXX	519,759	530,366	
10527@-AB-7	BRANDMUSCLE TL		08/16/2021	JPMORGAN SECURITIES INC.	XXX	9,488,684	9,644,000	
1252L*-AA-1	CG BUYER T/L 1L 6/21		11/09/2021	DIRECT	XXX	15,998,688	16,400,816	
23363#-AB-5	DRS HOLDINGS T/L 1L (ADD-ON) 6/21		06/03/2021	DIRECT	XXX	17,223,014	17,403,014	
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS REVOLVER		10/08/2021	DIRECT	XXX	298,286	298,286	
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS T/L		02/09/2021	DIRECT	XXX	4,154,686	4,200,000	44,100
30208*-AB-3	EXO GROUP T/L 1L 9/21		08/31/2021	DIRECT	XXX	4,828,889	4,968,889	
36261*-AA-6	GUIDED PRACTICE R/C 1L 11/21		12/29/2021	DIRECT	XXX	226,800	226,800	
36261*-AB-4	GUIDED PRACTICE T/L 1L 11/21		11/24/2021	DIRECT	XXX	1,675,980	1,709,120	
42801@-AB-7	HERSPIEGEL T/L 1L 12/21		12/14/2021	DIRECT	XXX	2,180,304	2,224,800	
62909C-AD-7	NES GLOBAL TALENT FINANCE US 1LTL		01/11/2021	CREDIT SUISSE FIRST BOSTON	XXX	92,250	100,000	
63607@-AA-1	NATIONAL FIRE & SAFETY LAST OUT TL		08/02/2021	JPMORGAN SECURITIES INC.	XXX	2,509,448	2,605,200	
63607@-AB-9	NATIONAL FIRE & SAFETY DD T/L 1L		12/02/2021	DIRECT	XXX	2,182,400	2,182,400	
63607@-AC-7	NATIONAL FIRE T/L 1L (ADD-ON) 12/21		12/30/2021	DIRECT	XXX	2,432,897	2,482,548	
67606@-AA-3	ODIN CONSTRUCTION T/L 1L (LAST OUT) 12/2		12/14/2021	DIRECT	XXX	4,973,304	5,074,800	
72765#-AB-6	PLATO US BIDCO TL ADD-ON		04/15/2021	DIRECT	XXX	5,713,041	5,814,800	
74876#-AA-0	QUINTESSENTIAL TOTS REVOLVER		12/30/2021	DIRECT	XXX	688,000	688,000	
74876#-AB-8	QUINTESSENTIAL TOTS TL		04/13/2021	DIRECT	XXX	3,130,000	3,200,000	
77636*-AB-6	ROOFING BUYER T/L 1L 12/21		12/08/2021	DIRECT	XXX	2,799,664	2,799,664	
83068@-AA-1	THE SKIN CENTER T/L 1L (NOTE) 12/21		12/29/2021	DIRECT	XXX	1,568,000	1,600,000	
84466B-AD-8	HERSHA (SOUTHPAW) 1L DDTL FUNDED		12/29/2021	INTERNAL BROKER FOR BORROWING TL	XXX	32,143	32,143	
84833*-AB-3	SPERBER LANDSCAPE T/L 1L 9/21		10/29/2021	DIRECT	XXX	7,732,134	7,993,400	
87221#-AA-4	TAUC MANAGEMENT T/L		02/12/2021	DIRECT	XXX	5,272,114	5,352,400	
87221#-AC-0	TAUC MANAGEMENT LLC REVOLVER		05/12/2021	DIRECT	XXX	97,516	97,516	
91859#-AA-5	V RENTAL HOLDINGS LLC DDTL		08/11/2021	KEYBANC CAPITAL MARKETS	XXX	1,442,340	1,442,340	
91859#-AB-3	V RENTAL HOLDINGS LLC TL		04/07/2021	DIRECT	XXX	6,577,944	6,794,800	
91859#-AC-1	V RENTAL HOLDINGS LLC REVOLVER		12/28/2021	DIRECT	XXX	745,976	745,976	
91859#-AD-9	V RENTAL T/L 1L (ADD-ON) 10/21		10/22/2021	DIRECT	XXX	1,634,331	1,634,331	
92215*-AA-6	SDB HOLDCO T/L A 1L 9/20		12/23/2021	DIRECT	XXX	7,048,416	7,048,416	
BGH407-36-6	PETROCHOICE TL 1L CL		06/09/2021	CROSSROADS	XXX	561,873	586,048	
BGH5BJ-7J-3	SUNSOURCE STS (CD&R HYDRA)TL 1L CL		06/09/2021	CROSSROADS	XXX	989,210	1,000,000	
BGH5D5-07-6	FLORENCE (KERRIDGE) USD 1L TL		01/11/2021	CAPITALIZED INTEREST	XXX	1,513	1,513	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
BGH5E3-XS-6	HIGHGATE 1L TL CL		12/01/2021	CONVERSION BROKER	XXX	2,500,000	2,500,000	
BGH5G1-HL-1	HEALTHCHANNELS INC 1L TL CL		06/09/2021	CROSSROADS	XXX	2,148,691	2,235,699	
BGH5GK-YW-6	KERRIDGE (USD) 1L TLB LAST OUT		12/01/2021	CONVERSION BROKER	XXX	1,697,012	1,709,121	
BGH5HZ-BN-7	NES GLOBAL TALENT FINANCE US 1LTL		01/07/2021	CROSSROADS	XXX	397,375	425,000	
BGH5U4-4V-1	APTTUS CORPORATION 1L TL		05/06/2021	CAPITALIZED INTEREST	XXX	54,501	54,501	
BGH5UW-SZ-4	PARAMOUNT 1L DDTL CL FUNDED		12/15/2021	INTERNAL BROKER FOR BORROWING TL	XXX	1,585,418	1,585,418	
BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB CL		06/09/2021	CROSSROADS	XXX	1,003,000	1,000,000	
BGH69Q-TB-1	BLUEFIN (BLACK MTN) 1L REV FUNDED		11/22/2021	INTERNAL BROKER FOR BORROWING TL	XXX	980,000	980,000	
BGH6AQ-5R-0	TOPPS COMPANY 1L FIRST OUT TL		07/15/2021	CAPITALIZED INTEREST	XXX	13,305	13,305	
BGH6B4-2N-0	LIFELONG (PSI)1L DDTLA FUNDED CL		10/13/2021	INTERNAL BROKER FOR BORROWING TL	XXX	840,086	848,571	
BGH6B4-38-2	LIFELONG (PSI) 1L REV FUND CL		07/23/2021	INTERNAL BROKER FOR BORROWING TL	XXX	3,906,000	3,906,000	
BGH6FH-6W-3	ARCLINE FM HOLDINGS 1L REV FUNDED		03/01/2021	INTERNAL BROKER FOR BORROWING TL	XXX	178,000	178,000	
BGH6H3-E6-0	HERSHA (SOUTHPAW) 1L DDTL FUNDED		08/24/2021	INTERNAL BROKER FOR BORROWING TL	XXX	151,071	151,071	
BGH6JD-14-5	LYTX 1L DDTL CL 2020 A&R FUNDED		12/17/2021	VARIOUS	XXX	6,505,867	6,554,997	
BGH6JD-1G-8	LYTX INC 1L TL CL 2020 A&R		05/06/2021	CROSSROADS	XXX	12,651,234	12,588,293	
BGH6VF-B9-4	SOUTHERN VETERINARY PART 1L TL CL		09/22/2021	JEFFERIES & COMPANY INC	XXX	1,995,000	2,000,000	
BGH6WC-8X-1	HELP AT HOME(HAH)1L DDTL CL FUNDED		07/01/2021	INTERNAL BROKER FOR BORROWING TL	XXX	2,342,069	2,342,069	
BGH6WQ-JW-0	WELLSKY 1L TL CL		01/01/2021	BANK OF MONTREAL	XXX	15,760,000	16,000,000	
BGH6WV-MF-2	CAPSTONE ACQUISITION 1L TL		04/23/2021	ARES CAPITAL CORPORATION	XXX	2,117,360	2,128,000	
BGH6WV-N4-6	CAPSTONE ACQUISITION 1L DDTL FUND		11/19/2021	INTERNAL BROKER FOR BORROWING TL	XXX	811,283	815,360	
BGH6XY-FP-1	EXPRESS OIL (MAVIS) 1L TL CL ADDON		03/30/2021	CAPITALIZED INTEREST	XXX	17,000	17,000	
BGH706-6W-1	ALLO COMMUNICATIONS 1L TL		01/01/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	1,728,125	1,750,000	
BGH706-GA-8	ALLO COMMUNICATIONS 1L DDTL FUND		10/13/2021	INTERNAL BROKER FOR BORROWING TL	XXX	240,000	240,000	
BGH70Y-8Z-1	WOMENS CARE 1L TL CL		01/29/2021	JEFFERIES & COMPANY INC	XXX	1,002,500	1,000,000	
BGH71C-R1-2	PIP 1L TL CL		12/10/2021	ANTC	XXX	373,125	375,000	
BGH71R-7C-7	KRONOS (KIK) 1L TLB CL		01/26/2021	BARCLAYS CAPITAL INC	XXX	4,000,000	4,000,000	
BGH71R-WP-0	MB2 1L TL CL		01/28/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	17,349,085	17,703,148	
BGH71R-WR-6	MB2 1L DDTL CL FUNDED		12/31/2021	VARIOUS	XXX	5,587,371	5,628,248	
BGH72H-0J-0	OIL CHANGER 1L TL		02/05/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	5,276,103	5,402,985	
BGH72H-0Z-4	OIL CHANGER 1L DDTL FUNDED		12/23/2021	VARIOUS	XXX	2,344,258	2,377,875	
BGH72K-TB-9	ASCEND PERFORMANCE 1L TLB CL REFI		12/01/2021	CONVERSION BROKER	XXX	462,732	492,509	
BGH734-YS-1	BIMINI GROUP 1L TL CL		02/17/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	9,313,090	9,551,887	
BGH736-PL-1	FRANCHISE 1L TL		02/24/2021	JPMORGAN SECURITIES INC	XXX	12,870,000	13,000,000	
BGH77E-7S-5	CUBIC (ATLAS) 1L TLB CL		04/29/2021	BARCLAYS CAPITAL INC	XXX	12,340,141	12,464,789	
BGH77E-9S-3	CUBIC (ATLAS) 1L TLC CL		04/29/2021	BARCLAYS CAPITAL INC	XXX	2,509,859	2,535,211	
BGH77G-0R-9	PABST (BLUE RIBBON) 1L TLB CL		05/04/2021	JPMORGAN SECURITIES INC	XXX	28,275,000	29,000,000	
BGH78H-8M-9	PYE BARKER 1L DDTL CL FUNDED INCR		12/03/2021	INTERNAL BROKER FOR BORROWING TL	XXX	990,000	1,000,000	
BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED		12/03/2021	INTERNAL BROKER FOR BORROWING TL	XXX	2,190,485	2,190,485	
BGH79X-BE-7	ARCLINE(FAIRBANKS)1L TL CL		09/02/2021	JEFFERIES & COMPANY INC	XXX	15,920,000	16,000,000	
BGH7CJ-QA-6	MCGRAW HILL TLB 1L CL		10/20/2021	BANK OF AMERICA	XXX	17,820,000	18,000,000	
BGH7D1-Q3-0	SWEETWATER SOUND 1L TLB CL		08/03/2021	JPMORGAN SECURITIES INC	XXX	6,930,000	7,000,000	
BGH7DC-XA-2	SOTHEBYS 1L TLB CL REFI		08/06/2021	PARIBAS	XXX	1,163,594	1,163,594	
BGH7DD-73-5	STANDARD INDUSTRIES 1L TLB CL		08/06/2021	DEUTSCHE BANK SECURITIES INC	XXX	17,820,000	18,000,000	
BGH7DM-SF-5	EISNERAMPER 1L TLB CL		08/16/2021	DEUTSCHE BANK SECURITIES INC	XXX	25,695,000	25,954,545	
BGH7DM-SR-9	EISNERAMPER 1L DDTL CL FUNDED		12/01/2021	INTERNAL BROKER FOR BORROWING TL	XXX	2,582,477	2,595,455	
BGH7FZ-AM-8	CHG HEALTHCARE SERVICES TL 1L CL		09/22/2021	GOLDMAN SACHS & CO	XXX	7,960,000	8,000,000	
BGH7GS-78-8	MB2 1L DDTL CL FUNDED		12/15/2021	INTERNAL BROKER FOR BORROWING TL	XXX	1,424,888	1,439,280	
BGH7GZ-2Y-0	VECTOR (USNR WOOD FIBER) 1L TLB CL		10/08/2021	JPMORGAN SECURITIES INC	XXX	1,970,000	2,000,000	
BGH7GZ-3V-5	FLORIDA FOOD 1L TLB CL		10/08/2021	JPMORGAN SECURITIES INC	XXX	12,740,000	13,000,000	
BGH7H8-9W-6	EYECARE PARTNERS LLC 1L TL CL		10/14/2021	CREDIT SUISSE FIRST BOSTON	XXX	1,596,000	1,600,000	
BGH7H8-BX-1	EYECARE PARTNERS 1L DDTL CL FUNDED		12/30/2021	INTERNAL BROKER FOR BORROWING TL	XXX	272,727	272,727	
BGH7JB-5F-8	MICHAEL BAKER 1L TLB CL		11/02/2021	UBS SECURITIES LLC	XXX	7,920,000	8,000,000	
BGH7KU-6N-6	FRANCHISE 1L TL		11/22/2021	JPMORGAN SECURITIES INC	XXX	6,854,318	6,932,306	
BGH7LG-CT-6	SEAL FOR LIFE 1L TL 4TH INCR		12/09/2021	DIRECT LOAN FUNDING ALTERNATE	XXX	980,000	1,000,000	
BGH7LW-DN-3	FULLBLOOM (ASP DREAM) 1L TL CL		12/10/2021	JPMORGAN SECURITIES INC	XXX	396,000	400,000	
BGH4PR-PX-2	PET HOLDINGS ULC DD1L FUNDED	A	01/11/2021	CAPITALIZED INTEREST	XXX	16,146	16,146	
BGH6Y8-E6-0	BARENTZ 1L TL CL USD	D	01/01/2021	CORA	XXX	1,683,000	1,700,000	
BGH7KP-LM-2	AI CONVOY (COBHAM) 1L TLB CL USD	D	10/21/2021	CREDIT SUISSE FIRST BOSTON	XXX	3,990,000	4,000,000	
8299999 - Bonds - Subtotals - Unaffiliated Bank Loans						425,785,744	431,571,051	44,100
8399997 - Bonds - Subtotals - Bonds - Part 3						6,664,668,426	6,559,165,412	16,131,544
8399998 - Bonds - Summary item from Part 5 for Bonds						300,539,721	301,931,084	533,685

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
8399999 - Bonds - Subtotals - Bonds						6,965,208,147	6,861,096,496	16,665,229
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								
06055H-60-8	BANK OF AMERICA CORP		01/21/2021	BANK OF AMERICA	1,680,000.000	42,000,000		
249670-AB-6	DEPOSITORY TRUST & CLEARING CORP		06/08/2021	BANK OF AMERICA	18,250,000.000	18,250,000		
29452E-40-8	EQUITABLE HOLDINGS INC		01/05/2021	WELLS FARGO	280,000.000	7,000,000		
33616C-69-6	FIRST REPUBLIC BANK		11/18/2021	BANK OF AMERICA	440,000.000	11,000,000		
33616C-74-6	FIRST REPUBLIC BANK		01/28/2021	BANK OF AMERICA	1,360,000.000	34,000,000		
48128B-58-0	JPMORGAN CHASE & CO		03/10/2021	JPMORGAN SECURITIES INC	360,000.000	9,000,000		
61762V-86-1	MORGAN STANLEY		10/18/2021	MORGAN STANLEY	240,000.000	6,000,000		
89832Q-AD-1	TRUIST FINANCIAL CORP		05/03/2021	CONVERSION BROKER	20,000,000.000	20,000,000		160,000
EP0597-73-2	PARTNERRE LTD	D	03/09/2021	BANK OF AMERICA	360,000.000	9,000,000		
EP0599-00-1	RENAISSANCERE HOLDINGS LTD	D	12/16/2021	VARIOUS	965,000.000	24,115,550		
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						180,365,550	XXX	160,000
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred								
084423-87-0	WR BERKLEY CORPORATION		02/03/2021	MORGAN STANLEY	480,000.000	12,000,000		
37959E-30-0	GLOBE LIFE INC		06/09/2021	BANK OF AMERICA	800,000.000	20,000,000		
50149X-AA-2	KUVARE US HOLDINGS INC		02/11/2021	RBC DAIN RAUSCHER	11,000,000.000	11,000,000		
8599999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						43,000,000	XXX	
Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred								
8699999 - Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred							XXX	
Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred								
8799999 - Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred							XXX	
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						223,365,550	XXX	160,000
8999998 - Preferred Stocks - Summary item from Part 5 for Preferred Stocks							XXX	
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						223,365,550	XXX	160,000
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
005029-20-2	ACROPOLIS INFRASTRUCTURE ACQ CORP		07/09/2021	CREDIT SUISSE FIRST BOSTON	423,387.000	4,233,870	XXX	
00775W-10-2	AEQUI ACQUISITION CORP-CL A		03/04/2021	CONVERSION BROKER	262,050.000	2,526,639	XXX	
00775W-11-0	AEQUI ACQ CL A -CW27		03/04/2021	CONVERSION BROKER	87,350.000	93,861	XXX	
194170-10-6	COLICITY INC COMMON STOCK		07/06/2021	CONVERSION BROKER	56,103.000	548,291	XXX	
194170-11-4	COLICITY INC WARRANTS		07/06/2021	CONVERSION BROKER	11,219.000	12,671	XXX	
194170-20-5	COLICITY INC		12/31/2021	VARIOUS	4,392.000	43,458	XXX	
21289P-20-1	CONYERS PARK III ACQUISITION CORP		08/10/2021	DEUTSCHE BANK SECURITIES INC	606,375.000	6,063,750	XXX	
30260D-10-3	FIGS INC-CLASS A		05/27/2021	GOLDMAN SACHS & CO	58,043.000	1,276,946	XXX	
382863-10-8	GORES HOLDINGS VIII INC SHARES		05/03/2021	CONVERSION BROKER	671,642.000	6,621,326	XXX	
382863-11-6	GORES HOLDINGS VIII INC WARRANTS		05/03/2021	CONVERSION BROKER	83,954.000	95,093	XXX	
38286T-10-1	GORES HOLDINGS VII INC-A		04/27/2021	CONVERSION BROKER	1,045,225.000	10,259,576	XXX	
38286T-11-9	GORES HOLDINGS VII A -CW27		04/27/2021	CONVERSION BROKER	130,652.000	192,674	XXX	
382870-10-3	GORES TECHNOLOGY PARTNERS INC COMM		05/18/2021	CONVERSION BROKER	656,644.000	6,464,028	XXX	
382870-11-1	GORES TECHNOLOGY PARTNERS INC WAR		05/18/2021	CONVERSION BROKER	131,328.000	102,412	XXX	
38287L-10-7	GORES TECHNOLOGY PARTNERS COMMON		05/27/2021	CONVERSION BROKER	1,198,860.000	11,730,766	XXX	
38287L-11-5	GORES TECHNOLOGY PARTNERS WARRANTS		05/27/2021	CONVERSION BROKER	239,772.000	257,834	XXX	
48253T-10-9	KKR ACQUISITION HLDGS I CORP COMMO		05/21/2021	CONVERSION BROKER	1,299,784.000	12,650,383	XXX	
48253T-11-7	KKR ACQUISITION HLDGS I CORP WARRA		05/21/2021	CONVERSION BROKER	324,946.000	347,431	XXX	
54141L-10-0	LOGISTICS INNOVATION TECH-A		08/12/2021	CONVERSION BROKER	1,272,727.000	12,352,885	XXX	
54141L-11-8	LOGISTICS INNOVATION T-CW28		08/12/2021	CONVERSION BROKER	424,242.000	374,385	XXX	
577096-10-0	MATTERPORT INC		07/23/2021	CONVERSION BROKER	163,767.000	1,537,643	XXX	
577096-11-8	MATTERPORT INC WARRANTS		07/23/2021	CONVERSION BROKER	47,869.000	144,412	XXX	
74981W-10-7	RXR ACQUISITION CORP COMMON STOCK		07/16/2021	CONVERSION BROKER	287,374.000	2,827,986	XXX	
74981W-11-5	RXR ACQUISITION CORP WARRANTS		07/16/2021	CONVERSION BROKER	57,474.000	44,013	XXX	
74981W-20-6	RXR ACQUISITION CORP		12/31/2021	VARIOUS	3,085.000	30,559	XXX	
SBKSCP-68-2	TPG PACE BENEFICIAL II COR-A		12/31/2021	VARIOUS	570,539.000	5,704,502	XXX	
SBKVC8-11-3	TPG PACE SOLUTIONS CORP		07/29/2021	DEUTSCHE BANK SECURITIES INC	333,828.000	3,338,177	XXX	
SBN7QK-L2-7	MSD ACQUISITION CORP COMMON STOCK		06/14/2021	CONVERSION BROKER	214,262.000	2,089,705	XXX	
SBN7QK-M3-4	MSD ACQUISITION CORP WARRANTS		06/14/2021	CONVERSION BROKER	42,852.000	52,849	XXX	
SBNZJY-M2-2	SOARING EAGLE ACQUISITION CORP		06/04/2021	CONVERSION BROKER	34,234.000	85,822	XXX	
SBBMHR-S0-9	WAVERLEY CAPITAL ACQUISITION CORP	D	08/20/2021	MORGAN STANLEY	341,250.000	3,412,500	XXX	
SBMVZT-55-7	AFTERNEXT HEALTHTECH ACQUISITION	D	08/12/2021	GOLDMAN SACHS & CO	651,875.000	6,518,750	XXX	
SBNT8K-16-2	BLUE WHALE ACQUISITION CORP. I	D	08/04/2021	GOLDMAN SACHS & CO	350,000.000	3,500,000	XXX	
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						105,535,197	XXX	
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
BGH5UX-BS-6	PARAMOUNT DEVELOPMENT FINANCE LLC		12/15/2021	VARIOUS	178,094.164	178,109	XXX	
000000-00-0	AGENTS DEFERRED COMP RABBI TRUST		12/31/2021	DIRECT	147,082.090	147,082	XXX	
9199999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						325,191	XXX	
Common Stocks - Parent, Subsidiaries, and Affiliates Publicly Traded								
9299999 - Common Stocks - Parent, Subsidiaries, and Affiliates Publicly Traded							XXX	
Common Stocks - Parent, Subsidiaries and Affiliates Other								
9399999 - Common Stocks - Parent, Subsidiaries and Affiliates Other							XXX	
Common Stocks - Mutual Funds								
9499999 - Common Stocks - Mutual Funds							XXX	
Common Stocks - Unit Investment Trusts								
9599999 - Common Stocks - Unit Investment Trusts							XXX	
Common Stocks - Closed-End Funds								
09254F-10-0	BLACKROCK MUNIYIELD QUALITY		04/19/2021	CONVERSION BROKER	63,871.000	933,172	XXX	
9699999 - Common Stocks - Closed-End Funds						933,172	XXX	
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3						106,793,560	XXX	
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						74,474,071	XXX	
9799999 - Common Stocks - Subtotals - Common Stocks						181,267,631	XXX	
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						404,633,181	XXX	160,000
9999999 Totals						7,369,841,328	XXX	16,825,229

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 Identi-fication	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 (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. Governments																				
3130AD-JG-8	FHLB 3.50 01/33-01/21 (A)		01/28/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	33,150,000	33,150,000	33,100,275	33,107,970		202		202		33,108,172		41,828	41,828	580,125	01/27/2033
3130AD-JS-2	FHLB 3.37 02/30-02/21 (A)		02/12/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	28,500,000	28,500,000	28,500,000	28,500,000						28,500,000				480,225	02/12/2030
3130AD-WF-5	FHLB 3.74 04/31-04/21 (A)		04/09/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	3,750,000	3,750,000	3,750,000	3,750,000						3,750,000				70,125	04/09/2031
3130AE-5N-6	FHLB 4.08 04/38-04/21 (A)		04/30/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	11,550,000	11,550,000	11,532,675	11,534,261		208		208		11,534,469		15,531	15,531	235,620	04/30/2038
3130AE-6J-4	FHLB 4.05 05/35 - 05/21 (A)		05/07/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	1,999,000	1,999,115		16		16		1,999,131		869	869	40,500	05/07/2035
3130AE-CB-4	FHLB 3.78 05/28-05/21 (A)		05/18/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	8,950,000	8,950,000	8,950,000	8,950,000						8,950,000				169,155	05/18/2028
3130AE-CC-2	FHLB 4.125 05/35-05/21 (QB)		05/25/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	16,000,000	16,000,000	15,992,000	15,992,894		146		146		15,993,040		6,960	6,960	330,000	05/25/2035
3130AE-GC-8	FHLB 3.94 06/30-06/21 (A)		06/18/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	5,100,000	5,100,000	5,096,650	5,097,262		112		112		5,097,374		2,626	2,626	100,470	06/18/2030
3130AE-KX-7	FHLB 4.0 07/33-07/21 (A)		07/19/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	15,000,000	15,000,000	14,995,500	14,996,065		134		134		14,996,199		3,801	3,801	600,000	07/19/2033
3130AE-R6-9	FHLB 3.93 8/30-8/21 (A)		08/09/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,850,000	4,850,000	4,850,000	4,850,000						4,850,000				190,605	08/09/2030
3130AE-R7-7	FHLB 4.00 8/33-8/21 (QB)		08/09/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	24,250,000	24,250,000	24,231,000	24,233,329		624		624		24,233,953		16,047	16,047	970,000	08/09/2033
3130AE-SS-0	FHLB 3.99 08/35		08/20/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				478,800	08/20/2035
3130AE-W3-0	FHLB 4.07 9/38-9/21 (A)		09/30/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	34,350,000	34,350,000	34,319,813	34,322,179		811		811		34,322,989		27,011	27,011	1,398,045	09/13/2038
3130AE-X6-2	FHLB 3.7 09/28 - 09/21 (A)		09/21/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				74,000	09/21/2028
3130AE-X8-8	FHLB 3.98 09/33-09/21 (A)		09/21/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				218,900	09/21/2033
3130AF-3W-5	FHLB 3.9 10/28-10/21 (A)		10/12/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				117,000	10/12/2028
3130AF-AA-5	FHLB 4.0 10/30-10/21 (A)		10/29/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				160,000	10/29/2030
3130AF-FY-8	FHLB 4.05 11/30-11/21 (A)		11/26/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				324,000	11/26/2030
3130AF-GA-9	FHLB 4.0 11/29-11/21		11/30/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				160,000	11/30/2029
3130AF-HG-5	FHLB 4.10 12/30-12/21 (A)		12/06/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				164,000	12/06/2030
3130AF-L5-4	FHLB 4.00 12/30-12/21 (Q)		12/24/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				80,000	12/24/2030
3130AF-N5-2	FHLB 3.875 01/29-01/21 (A)		01/04/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				58,125	01/04/2029
3130AF-NX-1	FHLB 4.15 01/36-01/21 (A)		01/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	8,000,000	8,000,000	7,997,000	7,997,249		5		5		7,997,254		2,746	2,746	166,000	01/15/2036
3130AF-SM-0	FHLB 4.22 01/39-01/21 (A)		01/28/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				31,650	01/28/2039
3130AF-VM-6	FHLB 3.5 02/29-02/21 (A)		02/22/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	3,900,000	3,900,000	3,900,000	3,900,000						3,900,000				68,250	02/22/2029
3130AF-WN-3	FHLB 3.90 02/36-02/21 (QB)		02/25/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				78,000	02/25/2036
3130AG-H8-1	FHLB 3.54 05/36-05/21 (A)		05/28/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	11,000,000	11,000,000	10,994,500	10,994,887		103		103		10,994,990		5,010	5,010	194,700	05/28/2036
3133EE-SX-9	FFCB 3.61 03/09/2044		05/13/2021	IFCS	XXX	1,064,991	910,000	1,175,607	1,172,351		(3,284)		(3,284)		1,169,067		(104,076)	(104,076)	22,357	03/09/2044
3133EJ-AF-6	FFCB 3.54 01/38-01/21 (A)		01/25/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	11,500,000	11,500,000	10,939,260	10,987,559		1,404		1,404		10,988,963		511,037	511,037	203,550	01/25/2038
3133EJ-CB-3	FFCB 3.75 02/38-02/21 (A)		02/08/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,500,000	4,500,000	4,494,375	4,494,955		22		22		4,494,976		5,024	5,024	84,375	02/08/2038
3133EJ-ED-7	FFCB 3.78 03/33-03/21 (A)		03/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	10,100,000	10,100,000	10,100,000	10,100,000						10,100,000				190,890	03/01/2033
3133EJ-FH-7	FFCB 3.875 03/39-03/21 (A)		03/08/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				29,063	03/08/2038
3133EJ-G8-6	FFCB 4.35 10/38-10/21 (A)		10/18/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	6,160,000	6,160,000	6,160,000	6,160,000						6,160,000				267,960	10/18/2038

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 (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
3133EJ-GN-3	FFCB 3.75 03/33-03/21 (A)		03/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	7,340,000	7,340,000	7,310,640	7,314,966		332		332		7,315,298		24,702	24,702	137,625	03/15/2033
3133EJ-JL-4	FFCB 3.98 04/38-04/21 (A)		04/05/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				358,200	04/05/2038
3133EJ-K9-9	FFCB 3.95 10/23/2045		05/13/2021	IFCS	XXX	1,171,233	946,000	1,300,363	1,296,439		(4,026)		(4,026)		1,292,413		(121,180)	(121,180)	20,863	10/23/2045
3133EJ-L8-0	FFCB 4.16 10/33-10/21 (A)		10/25/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				124,800	10/25/2033
3133EJ-MD-8	FFCB 3.9 04/33-04/21 (A)		04/26/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				58,500	04/26/2033
3133EL-GC-2	FFCB 3.03 01/40-01/21		01/06/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	13,000,000	13,000,000	12,996,304	12,996,439		2		2		12,996,440		3,560	3,560	196,950	01/06/2040
3133EL-HJ-6	FFCB 3.0 01/40-01/21 (A)		01/27/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				150,000	01/27/2040
3133EM-4H-2	FFCB 2.20 09/36-09/22 (SA)		10/14/2021	RAYMOND JAMES & ASSOCIATES	XXX	5,143,424	5,200,000	5,192,200			53		53		5,192,253		(48,829)	(48,829)	13,664	09/02/2036
3133EM-5J-7	FFCB 2.40 09/41-09/22 (A)		10/19/2021	SUNTRUST ROBINSON HUMPHREY, INC	XXX	3,683,025	3,750,000	3,747,188			10		10		3,747,198		(64,173)	(64,173)	8,500	09/16/2041
3133EM-NS-7	FFCB 2.1 01/41 - 01/22		05/11/2021	VARIOUS	XXX	7,282,838	7,800,000	7,800,000							7,800,000		(517,162)	(517,162)	36,528	01/28/2041
3134GV-6J-2	FHLMC 2.15 7/40-01/21 (QB)		06/11/2021	VARIOUS	XXX	7,856,458	8,250,000	8,250,000	8,250,000						8,250,000		(393,543)	(393,543)	162,041	07/13/2040
31358D-DR-2	FNMA		03/08/2021	FHN	XXX	6,384,344	7,540,000	5,369,460	5,657,175		32,851		32,851		5,690,026		694,318	694,318		05/15/2030
31358D-DS-0	FNMAP 0.0 11/30		03/08/2021	FHN	XXX	7,490,668	8,970,000	5,361,997	6,391,603		41,580		41,580		6,433,182		1,057,485	1,057,485		11/15/2030
88059E-5G-5	TVA		11/17/2021	JPMORGAN SECURITIES INC	XXX	847,661	1,020,000	653,443	721,216		21,895		21,895		743,111		104,550	104,550		03/15/2031
0599999 - Bonds - U.S. Governments						392,374,642	395,836,000	389,559,250	374,267,914		93,200		93,200		391,100,498		1,274,142	1,274,142	9,604,161	XXX
Bonds - All Other Governments																				
056732-AG-5	BAHAMAS (COMMONWEALTH OF)	D	11/17/2021	VARIOUS	XXX	17,506,717	18,026,000	17,929,741	17,967,100		1,989		1,989		17,969,089		(462,372)	(462,372)	649,303	11/20/2029
168863-DS-4	REPUBLIC OF CHILE	D	12/29/2021	HSBC SECURITIES, INC	XXX	14,838,259	15,223,000	14,982,019			5,373		5,373		14,987,392		(149,133)	(149,133)	301,288	05/07/2041
21987B-BA-5	CORPORACION NACIONAL DEL COBRE DE	D	06/15/2021	BNPP	XXX	434,730	430,000	476,569	476,481		(464)		(464)		476,018		(41,288)	(41,288)	14,010	01/30/2050
268317-AK-0	ELECTRICITE DE FRANCE SA	D	06/15/2021	BNPP	XXX	497,072	400,000	510,516	510,272		(1,506)		(1,506)		508,766		(11,694)	(11,694)	17,604	01/22/2044
29135L-AN-0	ADGB 2.7 09/02/70	D	04/21/2021	BNP PARIBAS SECURITIES SERVICE	XXX	1,379,040	1,560,000	1,574,040	1,574,000		(41)		(41)		1,573,959		(194,919)	(194,919)	27,027	09/02/2070
55276V-AK-8	MDGH GMTN BV	D	06/21/2021	MERNR	XXX	487,418	450,000	498,375			(412)		(412)		497,963		(10,545)	(10,545)	10,453	11/07/2049
680617-AC-1	OCENSA 4 07/14/27	D	06/01/2021	SV6	XXX	816,702	790,000	784,051	784,395		319		319		784,714		31,988	31,988	28,001	07/14/2027
6463PC-AJ-8	HRINTH 4 5/8 06/03/26	D	09/09/2021	ANZ BANK (AU AND NZ BANKING GROUP LTD)	XXX	193,500	200,000	190,000			740		740		190,740		2,760	2,760	7,195	06/03/2026
M8237R-AB-0	ARAMCO 4 3/8 04/16/49	D	05/17/2021	JEFFERIES INT'L LTD	XXX	1,443,780	1,300,000	1,582,750	1,580,790		(2,358)		(2,358)		1,578,432		(134,652)	(134,652)	33,651	04/16/2049
M8489S-AN-7	QATAR 4.4 04/16/50	D	05/18/2021	VARIOUS	XXX	2,141,080	1,800,000	2,370,600	2,366,597		(4,106)		(4,106)		2,362,491		(221,411)	(221,411)	42,460	04/16/2050
N5S29S-AX-7	MUBAUH 3.95 05/21/50	D	11/29/2021	VARIOUS	XXX	1,558,560	1,360,000	1,608,200	1,606,507		(4,994)		(4,994)		1,601,512		(42,952)	(42,952)	83,455	05/21/2050
P37110-AM-8	ENAPCL 4 1/2 09/14/47	D	06/17/2021	VARIOUS	XXX	2,407,400	2,480,000	2,755,450	2,754,182		(2,841)		(2,841)		2,751,342		(343,942)	(343,942)	85,270	09/14/2047
X7360W-BN-1	ROMANI 4 02/14/51	D	10/12/2021	VARIOUS	XXX	2,942,663	3,020,000	3,152,125	3,151,550		(1,873)		(1,873)		3,149,676		(207,014)	(207,014)	174,742	02/14/2051
Y7140V-AA-8	SAKAEI 4.45 05/05/24	D	01/07/2021	CITIGROUP GLOBAL MARKETS LTD	XXX	617,600	640,000	574,500	583,448		417		417		583,866		33,734	33,734	5,221	05/05/2024
1099999 - Bonds - All Other Governments						47,264,521	47,679,000	48,988,936	33,355,322		(9,757)		(9,757)		49,015,960		(1,751,440)	(1,751,440)	1,479,680	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
01170R-JE-3	AK ALASKA HSG FIN CORP 2019A		12/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	3,675,000	3,675,000	3,675,000	3,675,000						3,675,000				80,137	12/01/2044
01170R-JF-0	AK ALASKA HSG FIN CORP 2019A		06/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,935,000	4,935,000	4,935,000	4,935,000						4,935,000				72,791	06/01/2049
01728A-2M-7	PA UNIV PITTSBURGH MEDICAL CENTER		10/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,660,000	2,660,000	2,718,201	2,665,666		(5,666)		(5,666)		2,660,000				133,000	10/15/2031
13032U-XW-3	CA NPLH PIT		11/18/2021	VARIOUS	XXX	1,998,880	2,000,000	2,000,000	2,000,000						2,000,000		(1,120)	(1,120)	37,092	06/01/2035
13034P-UH-8	CA HOUSING FIN AGCY MFH III 2015A		09/22/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,360,000	4,360,000	4,619,166	4,483,032		(20,955)		(20,955)		4,462,076		(102,076)	(102,076)	167,030	08/01/2025
13034P-UJ-4	CA HOUSING FIN AGCY MFH III 2015A		09/22/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	3,058,250	3,027,845		(3,919)		(3,919)		3,023,926		(23,926)	(23,926)	114,953	08/01/2030
13034P-YY-7	CA HSG FIN AGENCY MF 2016A		02/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,725,000	2,725,000	2,725,000	2,725,000						2,725,000				52,429	08/01/2031
13034P-ZW-0	CA HOUSING FIN AGCY 2017A		11/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	32,345,000	32,345,000	32,345,000	32,345,000						32,345,000				1,054,573	02/01/2029
155498-HZ-4	TX CENTRAL TRMA 2020B		11/18/2021	RBC DAIN RAUSCHER	XXX	1,233,600	1,000,000	1,242,190	1,240,428		(5,811)		(5,811)		1,234,618		(1,018)	(1,018)	58,194	01/01/2045
16876H-AB-5	TX CHILDRENS HEALTH SYS 2020		05/26/2021	RAYMOND JAMES & ASSOCIATES	XXX	895,520	1,000,000	1,000,000	1,000,000						1,000,000		(104,480)	(104,480)	20,507	08/15/2050

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 Identi-fication	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 (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
190335-LJ-6	COAST CA CMNTY CLG DIST		02/04/2021	VARIOUS	XXX	20,724,927	20,000,000	20,000,000	20,000,000						20,000,000		724,927	724,927	96,075	08/01/2035
230337-MJ-3	CULDEV 8.5 11/1/2024		11/03/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	1,960,200	1,988,608		1,537		1,537		1,990,145		9,855	9,855	170,000	11/01/2024
251129-5D-0	DETROIT MICH CITY SCH DIST		05/03/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	45,000	45,000	61,318	58,726		(164)		(164)		58,562		(13,562)	(13,562)	1,743	05/01/2039
30309H-AC-1	FRETE 2019-ML05 AUS		12/27/2021	MBS PAYDOWN	XXX	187,110	187,110	190,266	187,232		(122)		(122)		187,110				3,470	01/01/2036
312903-A7-2	FHLMC SERIES 152 CLASS R		05/14/2021	MBS PAYDOWN	XXX	100	100	100	100						100				(100)	05/15/2021
312903-P7-6	FHLMC SERIES 162 CLASS R		05/14/2021	MBS PAYDOWN	XXX	52	52	52	52						52				(52)	05/15/2021
312904-AA-3	FHLMC SERIES 180 CLASS E		09/14/2021	MBS PAYDOWN	XXX	54,262	54,262	54,262	54,262						54,262				(54,262)	09/15/2021
312904-DJ-1	FHLMC SERIES 186 CLASS K		08/14/2021	MBS PAYDOWN	XXX	10,972	10,972	10,972	10,972						10,972				(10,972)	08/15/2021
312904-DY-8	FHLMC SERIES 186 CLASS L		08/15/2021	VARIOUS	XXX	11,645	11,645	11,645	11,645						11,645				(11,645)	08/15/2021
312907-TB-4	FHLMC SERIES 1161 CLASS U		11/15/2021	VARIOUS	XXX	12,431	12,431	12,431	12,431						12,431				(12,393)	11/15/2021
3132WR-RN-5	FG WA0503		12/01/2021	VARIOUS	XXX	423,103	423,103	423,979	423,240		(137)		(137)		423,103				7,590	03/01/2044
3132WW-AA-0	FG WA2500		12/01/2021	MBS PAYDOWN	XXX	60,863	60,863	58,253	60,726		137		137		60,863				1,094	09/01/2045
3132Y7-GN-9	FG WE2005		12/01/2021	MBS PAYDOWN	XXX	243,322	243,322	229,958	242,902		420		420		243,322				4,214	09/01/2033
31339W-NA-0	FHLMC SERIES 2439 CLASS LH		12/01/2021	MBS PAYDOWN	XXX	361,353	361,353	351,807	360,794		559		559		361,353				10,695	04/15/2032
3133TE-3N-2	FHLMC SERIES 2054 CLASS PE		12/01/2021	MBS PAYDOWN	XXX	166,645	166,645	160,926	166,287		358		358		166,645				5,086	05/15/2028
3133TH-G8-4	FHLMC SERIES 2102 CLASS PE		12/01/2021	MBS PAYDOWN	XXX	196,364	196,364	190,389	196,017		347		347		196,364				6,510	12/15/2028
3133TH-K8-9	FHLMC SERIES 2103 CLASS PS		12/01/2021	MBS PAYDOWN	XXX	112,761	112,761	110,612	112,630		131		131		112,761				3,771	12/15/2028
31350A-CG-1	FREDDIE MAC MULTIFAM SER M-048		07/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	25,000	25,000	25,182	25,167		(2)		(2)		25,165		(165)	(165)	223	01/15/2036
31358E-AN-2	FNMA SERIES 1990-45 CLASS R		05/14/2021	MBS PAYDOWN	XXX	4,753	4,753	4,753	4,753						4,753				(4,753)	05/25/2021
31358F-4F-3	FNMA SERIES 1991-21 CLASS K		03/24/2021	MBS PAYDOWN	XXX	100	100	100	100						100				(100)	03/25/2021
31358G-5K-9	FNMA SERIES 1991-65 SERIES W		06/24/2021	MBS PAYDOWN	XXX	100	100	100	100						100				(94)	06/25/2021
31358G-KV-8	FNMA SERIES G8 CLASS G		05/14/2021	MBS PAYDOWN	XXX	99	99	99	99						99				(99)	05/25/2021
31358G-YM-3	FNMA SERIES 1991-54 CLASS M		05/14/2021	MBS PAYDOWN	XXX	100	100	100	89		11		11		100				(83)	05/25/2021
31359X-UW-7	FNA 2000-M1 Z		12/17/2021	MBS PAYDOWN	XXX	15,446	15,446	15,964	16,887		(1,440)		(1,440)		15,446				510	01/17/2040
313603-7H-9	FNMA SERIES 1990-47 CLASS M		05/14/2021	MBS PAYDOWN	XXX	1,845	1,845	1,845	1,845						1,845				(1,845)	05/25/2021
313603-XY-3	FNMA SERIES 1990-14 CLASS R		02/25/2021	MATURITY	XXX	1,935	1,935	1,935	1,935						1,935				(1,935)	02/25/2021
313603-XZ-0	FNMA SERIES 1990-15 CLASS R		02/25/2021	MATURITY	XXX	11,930	11,930	11,930	11,930						11,930				(11,930)	02/25/2021
313637-2J-8	FN 109777		12/01/2021	MBS PAYDOWN	XXX	31,543	31,543	31,834	31,548		(5)		(5)		31,543				700	09/01/2033
313637-W4-8	FN 109667		12/01/2021	MBS PAYDOWN	XXX	17,069	17,069	17,173	17,070		(1)		(1)		17,069				376	09/01/2033
313637-WC-0	FN 109643		12/01/2021	MBS PAYDOWN	XXX	5,071	5,071	5,255	5,077		(5)		(5)		5,071				119	09/01/2048
313637-XD-7	FN 109676		12/01/2021	MBS PAYDOWN	XXX	7,157	7,157	7,131	7,154		3		3		7,157				260	09/01/2033
313637-Y4-6	FN 109731		06/25/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,500,000	4,500,000	4,547,813	4,541,194		(752)		(752)		4,540,442		(40,442)	(40,442)	1,124,025	10/01/2034
313637-YS-3	FN 109721		12/01/2021	MBS PAYDOWN	XXX	20,921	20,921	21,232	20,929		(7)		(7)		20,921				471	09/01/2033
313637-ZD-5	FN 109740		12/01/2021	MBS PAYDOWN	XXX	44,756	44,756	45,483	44,774		(18)		(18)		44,756				935	09/01/2033
3136A0-EK-9	FNR 2011-81 GZ		12/01/2021	VARIOUS	XXX	1,140,733	1,140,733	1,113,309	1,137,828		2,904		2,904		1,140,733				17,398	08/25/2041
3136A0-RX-7	FNR 2011-80 ZA		12/01/2021	VARIOUS	XXX	4,866,657	4,866,657	4,476,525	4,847,029		19,628		19,628		4,866,657				94,335	08/25/2041
3136A1-C8-6	FNR 2011-101 NB		12/01/2021	MBS PAYDOWN	XXX	634,438	634,438	634,438	634,438						634,438				15,252	10/25/2041
3136A1-ZD-0	FNR 2011-101 CB		12/01/2021	MBS PAYDOWN	XXX	4,711,442	4,711,442	4,696,719	4,708,238		3,204		3,204		4,711,442				141,650	10/25/2041
3136A7-JB-9	FNR 2012-67 MZ		12/27/2021	VARIOUS	XXX	735,424	735,424	733,394	734,845		579		579		735,424				10,374	07/25/2042
3136A8-D6-4	FNR 2012-103 ZC		12/27/2021	VARIOUS	XXX	443,106	443,106	427,835	440,049		3,057		3,057		443,106				13,050	09/25/2042
3136AB-MR-1	FNMA 2012-148 CU		12/25/2021	MBS PAYDOWN	XXX	1,532,742	1,532,742	1,498,255	1,516,696		16,046		16,046		1,532,742				33,569	01/25/2043
3136AF-CZ-5	FNR 2013-72 ZL		12/25/2021	VARIOUS	XXX	540,311	540,311	495,198	519,026		21,284		21,284		540,311				8,894	07/25/2043
3136AG-MJ-8	FNR 2013-108 VZ		12/27/2021	VARIOUS	XXX	4,098,893	4,098,893	4,041,504	4,078,798		20,096		20,096		4,098,893				78,355	10/25/2043
3136AG-NP-3	FNR 2013-103 GZ		01/15/2021	MBS PAYDOWN	XXX	17,044	17,044	15,046	17,010		33		33		17,044				(1)	10/25/2033
3136AG-P8-9	FNR 2013-114 Z		12/27/2021	MBS PAYDOWN	XXX	1,573,393	1,573,393	1,397,306	1,507,304		66,089		66,089		1,573,393				44,565	03/25/2040
3136AP-CW-0	FNR 2015-47 AY		12/01/2021	MBS PAYDOWN	XXX	4,089,375	4,089,375	3,787,464	4,020,852		68,523		68,523		4,089,375				50,594	07/01/2045
3136AQ-AN-0	FNR 2015-72 ZA		12/27/2021	VARIOUS	XXX	2,665,870	2,665,870	2,559,904	2,638,938		26,932		26,932		2,665,870				62,899	10/25/2045
3136AS-A9-7	FNR 2016-41 MZ		12/01/2021	VARIOUS	XXX	2,506,701	2,506,701	2,473,216	2,497,183		9,519		9,519		2,506,701				42,802	07/25/2046
3136AU-4D-0	FNR 2017-8 BZ		12/01/2021	VARIOUS	XXX	886,662	886,662	796,311	867,498		19,163		19,163		886,662				20,795	02/25/2047
3136AW-HZ-3	FNR 2017-39 CY		12/01/2021	MBS PAYDOWN	XXX	2,430,026	2,430,026	2,267,898	2,401,290		28,735		28,735		2,430,026				39,586	05/01/2047
3136AW-Z7-5	FNR 2017-51 EZ		12/01/2021	MBS PAYDOWN	XXX	3,768	3,768	3,505	3,706		62		62		3,768				112	07/25/2047
3136AX-GA-7	FNR 2017-49 ZC		12/01/2021	VARIOUS	XXX	4,619,070	4,619,070	4,493,243	4,587,473		31,597		31,597		4,619,070				93,538	07/25/2047
3136AY-YZ-0	FNR 2017-90 ZD		12/27/2021	VARIOUS	XXX	2,587,082	2,587,082	2,580,000	2,582,639		4,443		4,443		2,587,082				71,775	11/01/2047
3136B2-GE-6	FNR 2018-45 ZD		12/27/2021	VARIOUS	XXX	6,813,382	6,813,382	6,398,291	6,690,034		123,348		123,348		6,813,382				169,778	06/25/2048
3136B2-SB-9	FNR 2018-47 GZ		12/01/2021	VARIOUS	XXX	1,007,050	1,007,050	957,358	994,890		12,160		12,160		1,007,050				25,759	07/25/2048
3136B2-UE-0	FNR 2018-55 LZ		12/27/2021	VARIOUS	XXX	1,244,247	1,244,247	1,132,288	1,213,689		30,558		30,558		1,244,247				38,334	08/01/2048

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 Identi-fication	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 (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
3136B2-YL-0	FNR 2018-54 LZ		12/27/2021	VARIOUS	XXX	777,946	777,946	736,130	765,859		12,087		12,087		777,946				22,574	08/25/2048
3136B3-BL-3	FNR 2018-70 CZ		12/01/2021	MBS PAYDOWN	XXX	2,941,419	2,941,419	2,857,958	2,921,617		19,802		19,802		2,941,419				69,909	10/25/2048
3136B3-DT-4	FNR 2018-73 BZ		12/27/2021	VARIOUS	XXX	3,441,236	3,441,236	3,285,382	3,389,051		52,185		52,185		3,441,236				70,533	10/25/2048
3136B3-GN-4	FNR 2018-76 ZB		12/01/2021	MBS PAYDOWN	XXX	289,849	289,849	261,956	284,373		5,476		5,476		289,849				9,223	10/25/2048
3136B3-MV-9	FNR 18-84 ZD		12/27/2021	VARIOUS	XXX	391,374	391,374	353,362	381,503		9,871		9,871		391,374				12,311	11/01/2048
3136B6-YJ-6	FNR 2019-66 LZ		01/25/2021	MBS PAYDOWN	XXX	464,742	464,742	459,626	459,072		5,670		5,670		464,742				1,162	11/25/2049
3136B7-V2-4	FNR 2019-82 HZ		12/27/2021	VARIOUS	XXX	1,951,554	1,951,554	1,946,911	1,950,801		753		753		1,951,554				48,371	01/25/2050
3136B8-LT-4	FNR 2020-7 DZ		12/27/2021	VARIOUS	XXX	3,700,664	3,700,664	3,695,135	3,691,799		8,865		8,865		3,700,664				82,051	02/25/2050
3136BG-N3-1	FNR 2021-56 ZK		12/01/2021	MBS PAYDOWN	XXX	267,057	267,057	265,472			51		51		267,057				1,161	09/25/2051
3136BJ-WW-1	FNR 2021-76 PZ		12/27/2021	MBS PAYDOWN	XXX	625,332	625,332	616,929			435		435		625,332				1,650	11/25/2051
31377U-6D-0	FN 387968		12/01/2021	MBS PAYDOWN	XXX	7,746	7,746	7,905	7,753		(7)		(7)		7,746				280	08/01/2048
3137A0-K9-5	FHR 3695 JG		12/01/2021	MBS PAYDOWN	XXX	916,133	916,133	917,171	916,224		(91)		(91)		916,133				19,314	07/15/2040
3137A5-P2-4	FHR 3795 VZ		12/01/2021	VARIOUS	XXX	606,608	606,608	522,480	602,698		3,910		3,910		606,608				11,052	01/15/2041
3137A7-UU-2	FHR 3828 LZ		12/01/2021	VARIOUS	XXX	4,155,117	4,155,117	3,987,418	4,144,519		10,598		10,598		4,155,117				79,740	03/15/2041
3137A9-Y2-6	FHR 3835 ZV		12/01/2021	VARIOUS	XXX	3,962,526	3,962,526	3,872,143	3,955,936		6,591		6,591		3,962,526				68,402	04/15/2041
3137AJ-AY-0	FHR 3955 Z		12/01/2021	VARIOUS	XXX	4,594,220	4,594,220	4,588,256	4,590,543		3,677		3,677		4,594,220				98,624	11/15/2041
3137B1-3B-6	FHR 4182 ZD		12/15/2021	VARIOUS	XXX	207,061	207,061	199,301	205,845		1,216		1,216		207,061				6,531	03/15/2043
3137B1-3E-0	FHR 4182 ZK		11/01/2021	VARIOUS	XXX	5,296,034	5,296,034	5,288,447	5,292,838		3,197		3,197		5,296,034				77,260	03/15/2043
3137B3-6D-5	FHR 4215 ZK		12/01/2021	VARIOUS	XXX	469,161	469,161	443,348	465,096		4,065		4,065		469,161				14,496	06/15/2043
3137B3-A3-2	FHR 4230 Z		12/01/2021	VARIOUS	XXX	2,731,379	2,731,379	2,104,081	2,628,367		103,012		103,012		2,731,379				29,473	07/15/2043
3137B4-KX-3	FHR 4253 PB		12/01/2021	MBS PAYDOWN	XXX	673,132	673,132	629,378	667,267		5,865		5,865		673,132				20,660	08/15/2041
3137B4-RQ-1	FHR 4249 GW		12/01/2021	MBS PAYDOWN	XXX	621,100	621,100	575,099	613,971		7,129		7,129		621,100				13,843	10/15/2041
3137B7-N2-1	FHMS K036 X1		10/05/2021	VARIOUS	XXX	475,578		1,783,566	641,484		(169,666)	6,043	(175,709)		465,775		9,804	9,804	238,859	10/01/2043
3137BF-XU-0	FHMS K042 X1		10/05/2021	VARIOUS	XXX	2,531,374		7,094,059	2,989,791		(529,269)	19,216	(548,485)		2,441,306		90,068	90,068	791,689	01/01/2026
3137BL-EX-2	FHLMC 4.5 5-10		12/01/2021	VARIOUS	XXX	9,869,062	9,869,062	9,861,090	9,864,758		4,304		4,304		9,869,062				205,176	09/15/2045
3137BV-BA-3	FHR 4656 B		12/01/2021	MBS PAYDOWN	XXX	17,320,702	17,320,702	16,495,262	17,133,485		187,216		187,216		17,320,702				199,261	02/15/2047
3137BY-5W-6	FHR 4680 BQ		12/01/2021	MBS PAYDOWN	XXX	273,498	273,498	265,293	271,985		1,513		1,513		273,498				4,128	05/15/2047
3137F1-7F-9	FHR 4693 TZ		12/01/2021	MBS PAYDOWN	XXX	76,558	76,558	71,847	75,594		964		964		76,558				1,869	06/15/2047
3137F2-ZW-9	FHR 4711 CZ		12/01/2021	VARIOUS	XXX	2,282,684	2,282,684	2,247,843	2,274,821		7,863		7,863		2,282,684				59,611	08/15/2047
3137F3-K6-0	FHR 4768 ZH		12/01/2021	VARIOUS	XXX	2,712,259	2,712,259	2,442,870	2,637,971		74,289		74,289		2,712,259				55,730	03/01/2048
3137F4-DM-1	FHR 4778 BN		12/01/2021	MBS PAYDOWN	XXX	3,838,866	3,838,866	3,831,668	3,835,060		3,806		3,806		3,838,866				95,951	09/01/2045
3137F4-PQ-9	FHR 4776 MW		12/01/2021	MBS PAYDOWN	XXX	4,805,954	4,805,954	4,781,736	4,791,762		14,191		14,191		4,805,954				115,816	07/01/2045
3137F5-3A-5	FHR 4791 ZB		04/30/2021	MBS PAYDOWN	XXX	3,137,535	3,137,535	3,137,995	3,137,621		(86)		(86)		3,137,535				10,966	03/15/2048
3137FB-YC-4	FHR 4734 Z		12/01/2021	VARIOUS	XXX	2,054,441	2,054,441	1,907,430	2,016,519		37,922		37,922		2,054,441				40,712	12/01/2047
3137FD-DG-4	FHR 4750 KZ		01/14/2021	MBS PAYDOWN	XXX	3,230	3,230	3,227	3,226		4		4		3,230				1	01/01/2048
3137FE-K4-1	FHR 4771 BD		12/01/2021	MBS PAYDOWN	XXX	10,004,422	10,004,422	9,985,664	9,997,586		6,836		6,836		10,004,422				308,550	10/01/2045
3137FG-5H-4	FHR 4796 NZ		12/01/2021	VARIOUS	XXX	4,302,953	4,302,953	4,302,953	4,302,953						4,302,953				108,860	05/15/2048
3137FJ-C2-3	FHR 4833 VZ		12/01/2021	VARIOUS	XXX	2,282,772	2,282,772	2,218,843	2,266,845		15,927		15,927		2,282,772				46,375	09/15/2048
3137G1-BU-0	FWLS 2017-SC02 1A2		12/01/2021	MBS PAYDOWN	XXX	63,369	63,369	59,359	62,921		448		448		63,369				1,901	05/25/2047
3137H2-Z6-4	FHR 5150 GZ		12/27/2021	MBS PAYDOWN	XXX	43,423	43,423	43,138			45		45		43,423				223	10/25/2051
3138L5-VJ-6	FNMA 4.83 5116		12/01/2021	MBS PAYDOWN	XXX	27,568	27,568	29,558	27,658		(90)		(90)		27,568				735	01/01/2044
3138L6-LM-8	FEDERAL NA AM5731 3.99 01JUN44		12/01/2021	MBS PAYDOWN	XXX	125,711	125,711	128,328	125,849		(139)		(139)		125,711				2,737	05/01/2044
3138LA-XT-1	FN AM9689		12/01/2021	MBS PAYDOWN	XXX	70,338	70,338	71,692	70,392		(54)		(54)		70,338				1,493	09/01/2045
3138LC-QA-6	FN AN0448		12/01/2021	MBS PAYDOWN	XXX	675,346	675,346	689,319	675,826		(480)		(480)		675,346				14,445	01/01/2046
3138LC-VN-2	FN AN0620		12/01/2021	MBS PAYDOWN	XXX	198,664	198,664	203,569	198,835		(171)		(171)		198,664				4,392	01/01/2046
3138LD-CZ-4	FN AN0987		12/01/2021	MBS PAYDOWN	XXX	240,736	240,736	246,303	240,865		(129)		(129)		240,736				5,351	02/01/2036
3138LD-D9-1	FN AN1027		12/01/2021	MBS PAYDOWN	XXX	38,736	38,736	39,560	38,753		(16)		(16)		38,736				754	02/01/2036
3138LD-JE-4	FN AN1160		12/01/2021	MBS PAYDOWN	XXX	46,331	46,331	47,287	46,360		(29)		(29)		46,331				894	03/01/2036
3138LD-K4-4	FN AN1214		12/01/2021	MBS PAYDOWN	XXX	143,624	143,624	146,587	143,759		(134)		(134)		143,624				2,790	04/01/2046
3138LD-PM-9	FN AN1327		12/01/2021	MBS PAYDOWN	XXX	8,672	8,672	8,851	8,680		(8)		(8)		8,672				170	01/01/2033
3138LE-NT-4	FN AN2201		12/01/2021	MBS PAYDOWN	XXX	17,036	17,036	17,388	17,048		(12)		(12)		17,036				324	07/01/2046
3138LE-QX-2	FN AN2269		12/01/2021	MBS PAYDOWN	XXX	38,532	38,532	39,326	38,577		(46)		(46)		38,532				1,111	08/01/2046
3138LF-L7-1	FN AN3049		12/01/2021	MBS PAYDOWN	XXX	22,396	22,396	22,120	22,383		13		13		22,396				395	10/01/2046
3138LF-L8-9	FN AN3050		12/01/2021	MBS PAYDOWN	XXX	32,756	32,756	32,541	32,751		5		5		32,756				586	10/01/2046
3138LG-SU-1	FN AN4130		12/01/2021	MBS PAYDOWN	XXX	143,333	143,333	144,856	143,354		(21)		(21)		143,333				2,717	01/01/2037
3138LG-SV-9	FN AN4131		12/01/2021	MBS PAYDOWN	XXX	157,053	157,053	158,722	157,076		(23)		(23)		157,053				2,977	01/01/2037
3138LH-AV-6	FN AN4519		12/01/2021	MBS PAYDOWN	XXX	69,257	69,257	70,880	69,326		(69)		(69)		69,257				1,532	02/01/2047
3138LH-D3-5	FN AN4621		12/01/2021	MBS PAYDOWN	XXX	114,181	114,181	116,536	114,298		(117)		(117)		114,181				2,241	08/01/2032

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 Identi-fication	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 (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
3138LH-L9-3	FN AN4851		12/01/2021	MBS PAYDOWN	XXX	70,404	70,404	72,296	70,465		(62)		(62)		70,404				1,494	03/01/2047
3138LH-MA-9	FN AN4852		12/01/2021	MBS PAYDOWN	XXX	17,522	17,522	18,070	17,540		(18)		(18)		17,522				376	03/01/2047
3138LH-N4-2	FN AN4910		12/01/2021	MBS PAYDOWN	XXX	17,087	17,087	17,284	17,091		(4)		(4)		17,087				334	02/01/2035
3138LJ-3J-7	FN AN6200		12/01/2021	MBS PAYDOWN	XXX	84,328	84,328	86,067	84,401		(74)		(74)		84,328				1,634	07/01/2047
3138LJ-XQ-8	FN AN6086		12/01/2021	MBS PAYDOWN	XXX	80,544	80,544	81,852	80,578		(35)		(35)		80,544				1,500	08/01/2037
3138LK-JK-4	FN AN6565		12/01/2021	MBS PAYDOWN	XXX	33,117	33,117	33,800	33,139		(21)		(21)		33,117				624	09/01/2047
3138LK-YX-9	FN AN7025		12/01/2021	MBS PAYDOWN	XXX	19,411	19,411	19,908	19,431		(20)		(20)		19,411				381	10/01/2047
3138LM-4B-6	FN AN8917		12/01/2021	MBS PAYDOWN	XXX	69,212	69,212	69,472	69,220		(8)		(8)		69,212				1,367	04/01/2033
3138LM-4C-4	FN AN8918		12/01/2021	MBS PAYDOWN	XXX	167,475	167,475	170,929	167,562		(87)		(87)		167,475				3,406	05/01/2033
3138LM-5L-3	FN AN8950		07/26/2021	VARIOUS	XXX	14,650,000	14,650,000	14,746,141	14,719,914		(60,792)		(60,792)		14,659,122		(9,122)	(9,122)	2,710,826	04/01/2030
3138LM-6D-0	FN AN8967		12/01/2021	MBS PAYDOWN	XXX	122,850	122,850	123,963	122,883		(33)		(33)		122,850				2,362	04/01/2030
3138LM-6W-8	FN AN8984		12/01/2021	MBS PAYDOWN	XXX	19,268	19,268	19,289	19,270		(2)		(2)		19,268				486	04/01/2028
3138LM-7C-1	FN AN8990		12/01/2021	MBS PAYDOWN	XXX	179,268	179,268	180,053	179,282		(14)		(14)		179,268				3,485	04/01/2030
3138LM-7F-4	FN AN8993		12/01/2021	MBS PAYDOWN	XXX	83,566	83,566	83,618	83,557		9		9		83,566				1,740	04/01/2048
3138LM-HB-2	FN AN8325		12/01/2021	MBS PAYDOWN	XXX	136,789	136,789	137,587	136,823		(34)		(34)		136,789				2,683	02/01/2038
3138LM-K6-9	FN AN8416		12/01/2021	MBS PAYDOWN	XXX	27,071	27,071	27,072	27,068		3		3		27,071				558	02/01/2048
3138LM-KK-8	FN AN8397		12/01/2021	MBS PAYDOWN	XXX	44,766	44,766	44,395	44,747		19		19		44,766				873	03/01/2048
3138LM-KL-6	FN AN8398		12/01/2021	VARIOUS	XXX	26,984	26,984	26,801	26,984						26,984				547	02/01/2048
3138LM-SN-4	FN AN8624		12/01/2021	MBS PAYDOWN	XXX	194,891	194,891	197,031	194,960		(69)		(69)		194,891				3,779	03/01/2030
3138LM-V5-9	FN AN8735		12/01/2021	MBS PAYDOWN	XXX	55,977	55,977	56,450	56,004		(26)		(26)		55,977				1,389	03/01/2033
3138LM-WK-5	FN AN8749		12/01/2021	MBS PAYDOWN	XXX	37,874	37,874	38,117	37,881		(6)		(6)		37,874				724	03/01/2030
3138LM-Y2-3	FN AN8828		12/01/2021	MBS PAYDOWN	XXX	133,718	133,718	135,557	133,779		(61)		(61)		133,718				2,673	04/01/2030
3138LN-7M-7	FN AN9899		12/01/2021	MBS PAYDOWN	XXX	219,492	219,492	222,853	219,573		(81)		(81)		219,492				4,607	07/01/2033
3138LN-C9-0	FN AN9095		12/01/2021	MBS PAYDOWN	XXX	16,900	16,900	16,673	16,888		13		13		16,900				339	05/01/2033
3138LN-D2-4	FN AN9120		12/01/2021	MBS PAYDOWN	XXX	89,668	89,668	90,845	89,707		(39)		(39)		89,668				1,827	05/01/2030
3138LN-EJ-6	FN AN9136		12/01/2021	MBS PAYDOWN	XXX	73,425	73,425	73,471	73,420		5		5		73,425				1,408	05/01/2030
3138LN-FF-3	FN AN9165		12/01/2021	MBS PAYDOWN	XXX	17,045	17,045	17,167	17,046		(2)		(2)		17,045				364	05/01/2038
3138LN-MR-9	FN AN9367		12/01/2021	MBS PAYDOWN	XXX	269,718	269,718	270,265	269,711		7		7		269,718				5,304	06/01/2030
3138LN-ND-9	FN AN9387		12/01/2021	MBS PAYDOWN	XXX	592,136	592,136	595,281	592,281		(146)		(146)		592,136				11,969	06/01/2033
3138LN-NE-7	FN AN9388		12/01/2021	MBS PAYDOWN	XXX	265,051	265,051	266,459	265,089		(37)		(37)		265,051				5,386	06/01/2033
3138LN-NF-4	FN AN9389		12/01/2021	MBS PAYDOWN	XXX	93,990	93,990	94,489	93,994		(4)		(4)		93,990				1,900	06/01/2033
3138LN-NG-2	FN AN9390		12/01/2021	MBS PAYDOWN	XXX	646,650	646,650	650,085	646,809		(159)		(159)		646,650				13,071	06/01/2033
3138LN-NH-0	FN AN9391		12/01/2021	MBS PAYDOWN	XXX	671,087	671,087	674,652	671,252		(165)		(165)		671,087				13,565	06/01/2033
3138LN-Q4-6	FN AN9474		12/01/2021	MBS PAYDOWN	XXX	36,272	36,272	36,589	36,309		(37)		(37)		36,272				1,076	06/01/2028
3138LN-UZ-2	FN AN9599		12/01/2021	MBS PAYDOWN	XXX	256,943	256,943	263,286	257,351		(408)		(408)		256,943				5,960	06/01/2043
3138LN-YB-1	FN AN9705		12/01/2021	MBS PAYDOWN	XXX	11,515	11,515	11,530	11,515						11,515				380	07/01/2033
3138LP-AC-0	FN AN9902		12/01/2021	MBS PAYDOWN	XXX	126,673	126,673	126,928	126,845		(172)		(172)		126,673				2,862	09/01/2038
3138LP-AL-0	FN AN9910		12/01/2021	MBS PAYDOWN	XXX	508,146	508,146	509,178	508,094		52		52		508,146				10,665	09/01/2038
3138LP-CV-6	FN AN9983		12/01/2021	MBS PAYDOWN	XXX	67,884	67,884	68,287	67,893		(9)		(9)		67,884				1,440	07/01/2033
31393G-3L-6	FHLMC SERIES 2531 CLASS Z		12/01/2021	VARIOUS	XXX	633,176	633,176	602,370	631,896		1,280		1,280		633,176				20,503	12/15/2032
31393T-3S-3	FNMA SERIES 2003-111 CLASS SG		12/27/2021	MBS PAYDOWN	XXX	1,375,040	1,375,040	1,198,768	1,364,190		10,850		10,850		1,375,040				71,294	12/25/2032
31393T-U6-1	FNMA SERIES 2003-109 CLASS SA		12/27/2021	MBS PAYDOWN	XXX	801,065	801,065	728,623	793,704		7,361		7,361		801,065				37,307	01/25/2033
31393U-4J-9	FNMA SERIES 2004-W1 CLASS 1A7		12/01/2021	MBS PAYDOWN	XXX	380,081	380,081	380,081	380,081						380,081				11,237	11/25/2043
31393U-BC-6	FNMA SERIES 2003-123 CLASS ND		12/01/2021	MBS PAYDOWN	XXX	407,119	407,119	417,297	407,315		(196)		(196)		407,119				13,729	12/25/2033
31393U-DL-4	FNMA 2003-119 CLASS SA		12/25/2021	MBS PAYDOWN	XXX	61,542	61,542	59,579	61,061		482		482		61,542				2,666	12/25/2033
31393U-DM-2	FNMA SERIES 2003-119 CLASS QD		12/25/2021	MBS PAYDOWN	XXX	36,925	36,925	35,739	36,635		291		291		36,925				1,600	12/25/2033
31393U-DN-0	FNMA SERIES 2003-119 CLASS UG		12/25/2021	MBS PAYDOWN	XXX	55,388	55,388	53,609	54,953		435		435		55,388				2,400	12/25/2033
31393U-DQ-3	FNMA SERIES 2003-119 CLASS SB		12/25/2021	MBS PAYDOWN	XXX	52,515	52,515	53,687	52,515						52,515				3,094	12/25/2033
31393U-NR-0	FNMA SERIES 2003-W18 CLASS 1A7		12/01/2021	MBS PAYDOWN	XXX	1,506,068	1,506,068	1,506,068	1,506,068						1,506,068				51,519	08/25/2043
31393W-3S-6	FHLMC SERIES 2650 CLASS PB		12/01/2021	MBS PAYDOWN	XXX	247,236	247,236	232,982	246,757		479		479		247,236				4,787	07/15/2033
31393X-GN-1	FNMA SERIES 2004-W2 CLASS 1A4		12/27/2021	MBS PAYDOWN	XXX	444,476	444,476	440,258	444,228		248		248		444,476				15,141	02/25/2044
31394B-YX-6	FNMA SERIES 2004-91 CLASS ZK		12/27/2021	VARIOUS	XXX	1,138,855	1,138,855	923,499	1,129,565		9,290		9,290		1,138,855				16,091	12/25/2034
31394K-KZ-6	FHLMC SERIES 2682 CLASS SH		12/15/2021	MBS PAYDOWN	XXX	447,119	447,119	401,302	445,767		1,351		1,351		447,119				23,224	02/15/2033
31394K-L2-8	FHLMC SERIOES 2682 CLASS SK		12/15/2021	MBS PAYDOWN	XXX	1,026,815	1,026,815	1,007,914	1,023,124		3,691		3,691		1,026,815				54,783	01/15/2033
31394L-4S-8	FHLMC SERIES 2684 CLASS S		12/15/2021	MBS PAYDOWN	XXX	528,757	528,757	461,300	526,969		1,789		1,789		528,757				25,773	01/15/2033
31394L-DC-3	FHLMC SERIES 2691 CLASS JS		12/15/2021	MBS PAYDOWN	XXX	1,097,448	1,097,448	1,010,130	1,093,961		3,487		3,487		1,097,448				58,272	04/15/2033
31394L-GD-8	FHLMC SERIES 2691 CLASS SW		12/15/2021	MBS PAYDOWN	XXX	235,326	235,326	233,297	234,454		872		872		235,326				10,269	09/15/2032
31394V-4H-0	FNMA SERIES 2006-18 CLASS PE		12/01/2021	MBS PAYDOWN	XXX	315,779	315,779	304,715	315,284		495		495		315,779				9,512	03/25/2036

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 Identi-fication	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 (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
31394X-VL-7	FSPC SERIES T-60 CL 1A4D		12/01/2021	MBS PAYDOWN	XXX	234,400	234,400	230,591	233,752		648		648		234,400				5,655	03/25/2044
31395C-XH-9	FHLMC SERIES 2827 CLASS PG		12/01/2021	MBS PAYDOWN	XXX	232,490	232,490	235,832	232,564		(75)		(75)		232,490				7,122	07/15/2034
31396H-MW-6	FHLMC SERIES 3110 CLASS HE		12/01/2021	MBS PAYDOWN	XXX	189,012	189,012	184,213	188,878		134		134		189,012				5,328	02/15/2036
31396N-HB-5	FHLMC 3136		12/01/2021	MBS PAYDOWN	XXX	476,017	476,017	466,310	475,597		420		420		476,017				14,575	04/15/2036
31396P-SS-1	FNR 2007-7		12/01/2021	MBS PAYDOWN	XXX	202,591	202,591	198,033	202,429		162		162		202,591				6,020	02/25/2037
31396U-VU-1	FHR 3184 AE		12/01/2021	MBS PAYDOWN	XXX	2,047,551	2,047,551	2,112,817	2,049,686		(2,135)		(2,135)		2,047,551				68,369	07/15/2036
31396X-RS-5	FNMA 07-90		12/01/2021	MBS PAYDOWN	XXX	72,867	72,867	72,116	72,847		21		21		72,867				3,839	09/25/2037
31397A-SH-7	FHLMC 3217 PE		12/01/2021	MBS PAYDOWN	XXX	373,949	373,949	381,136	374,152		(203)		(203)		373,949				13,207	09/15/2036
31397B-5W-7	FHR 3211 HEE		12/01/2021	MBS PAYDOWN	XXX	570,295	570,295	587,961	570,768		(473)		(473)		570,295				18,051	09/15/2036
31397B-6Q-9	FHLMC 3211-MB		12/01/2021	MBS PAYDOWN	XXX	225,437	225,437	217,899	225,175		262		262		225,437				5,974	09/15/2036
31397C-SZ-3	FHR 3242 NH		12/01/2021	MBS PAYDOWN	XXX	2,533,269	2,533,269	2,572,851	2,534,203		(935)		(935)		2,533,269				87,448	11/01/2036
31397C-TD-1	FHLMC 3242 PH		12/01/2021	MBS PAYDOWN	XXX	331,296	331,296	331,296	331,296						331,296				10,113	11/15/2036
31397G-PF-1	FHR 3303 PD		12/01/2021	MBS PAYDOWN	XXX	257,646	257,646	245,206	256,922		723		723		257,646				5,723	04/15/2037
31397H-B9-8	FHR 3312 HP		12/01/2021	MBS PAYDOWN	XXX	294,496	294,496	274,342	293,688		808		808		294,496				8,788	05/15/2037
31397J-QS-6	FHR 3351 PC		12/01/2021	MBS PAYDOWN	XXX	139,263	139,263	136,348	139,145		119		119		139,263				4,356	07/15/2037
31397J-W4-2	FHR 3349 PE		12/01/2021	MBS PAYDOWN	XXX	78,649	78,649	80,782	78,682		(33)		(33)		78,649				3,143	07/15/2037
31397Q-G5-1	FNR 2011-18 ZE		12/01/2021	VARIOUS	XXX	502,394	502,394	453,425	499,925		2,468		2,468		502,394				10,283	03/25/2041
31397Q-J3-3	FNR 2011-18 KY		12/01/2021	MBS PAYDOWN	XXX	924,144	924,144	871,295	920,791		3,353		3,353		924,144				17,554	03/25/2041
31397S-G9-9	FNR 2011-46 Z		12/01/2021	VARIOUS	XXX	3,558,656	3,558,656	3,257,329	3,519,851		38,805		38,805		3,558,656				75,675	05/25/2041
31397S-VR-2	FNR 2011-39 UZ		12/01/2021	MBS PAYDOWN	XXX	2,936,784	2,936,784	2,748,838	2,923,778		13,006		13,006		2,936,784				14,011	05/25/2041
31397U-ZQ-5	FNR 2011-58 HL		12/01/2021	MBS PAYDOWN	XXX	759,069	759,069	716,016	755,613		3,456		3,456		759,069				14,143	07/25/2041
31397W-X9-1	FHR 3473 AY		12/01/2021	MBS PAYDOWN	XXX	275,763	275,763	266,112	275,176		587		587		275,763				7,418	07/15/2038
31398S-RK-1	FNR 2010-143 Z		12/01/2021	MBS PAYDOWN	XXX	1,204,928	1,204,928	1,178,636	1,201,761		3,166		3,166		1,204,928				4,750	12/25/2040
31398S-RV-7	FNR 2010-143 BG		12/01/2021	MBS PAYDOWN	XXX	1,268,234	1,268,234	1,181,043	1,260,367		7,868		7,868		1,268,234				23,568	12/25/2040
31398S-WG-4	FNR 2010-139 HA		12/01/2021	MBS PAYDOWN	XXX	253,187	253,187	238,935	252,852		335		335		253,187				6,572	11/25/2040
31398T-X6-3	FNR 10-103 ME		12/01/2021	MBS PAYDOWN	XXX	236,968	236,968	236,006	236,821		147		147		236,968				5,252	09/25/2040
3140FX-EK-4	FN BF0137		12/01/2021	VARIOUS	XXX	2,376,207	2,376,207	2,329,859	2,372,359		3,847		3,847		2,376,207				42,408	08/01/2056
3140FX-FR-8	FN BF0175		12/01/2021	MBS PAYDOWN	XXX	2,301,243	2,301,243	2,191,370	2,295,535		5,708		5,708		2,301,243				31,003	01/01/2057
3140HR-3B-7	FN BL0793		12/01/2021	MBS PAYDOWN	XXX	183,279	183,279	184,138	183,271		8		8		183,279				4,190	12/01/2038
3140HR-B3-6	FN BL0057		12/01/2021	MBS PAYDOWN	XXX	33,497	33,497	34,010	33,509		(12)		(12)		33,497				733	09/01/2038
3140HR-B4-4	FN BL0058		12/01/2021	MBS PAYDOWN	XXX	48,357	48,357	49,097	48,374		(17)		(17)		48,357				1,058	09/01/2038
3140HR-B8-5	FN BL0062		12/01/2021	MBS PAYDOWN	XXX	33,675	33,675	33,738	33,673		2		2		33,675				701	07/01/2031
3140HR-CR-2	FN BL0079		12/01/2021	MBS PAYDOWN	XXX	19,847	19,847	19,984	19,852		(5)		(5)		19,847				436	09/01/2033
3140HR-LE-1	FN BL0324		12/01/2021	MBS PAYDOWN	XXX	93,725	93,725	95,131	93,772		(46)		(46)		93,725				2,029	10/01/2030
3140HR-M6-7	FN BL0380		12/01/2021	MBS PAYDOWN	XXX	102,780	102,780	104,129	102,832		(52)		(52)		102,780				2,140	10/01/2033
3140HR-MS-9	FN BL0368 15/14.5		12/27/2021	MBS PAYDOWN	XXX	29,125	29,125	29,708	30,676		(1,551)		(1,551)		29,125				1,144	10/01/2033
3140HR-NZ-2	FN BL0407		12/01/2021	MBS PAYDOWN	XXX	124,856	124,856	127,353	124,919		(63)		(63)		124,856				2,765	11/01/2033
3140HR-PV-9	FN BL0435		12/01/2021	MBS PAYDOWN	XXX	59,710	59,710	60,045	59,737		(27)		(27)		59,710				1,377	06/01/2044
3140HR-VR-1	FN BL0623		12/01/2021	MBS PAYDOWN	XXX	24,105	24,105	24,429	24,119		(14)		(14)		24,105				758	05/01/2031
3140HR-WP-4	FN BL0653		12/01/2021	MBS PAYDOWN	XXX	47,221	47,221	47,255	47,217		4		4		47,221				1,060	12/01/2032
3140HR-WX-7	FN BL0661		12/01/2021	MBS PAYDOWN	XXX	295,711	295,711	296,404	295,692		19		19		295,711				6,499	11/01/2033
3140HR-YR-8	FN BL0719		12/01/2021	MBS PAYDOWN	XXX	30,680	30,680	31,486	30,702		(22)		(22)		30,680				759	12/01/2048
3140HR-ZK-2	FN BL0745		12/01/2021	MBS PAYDOWN	XXX	235,876	235,876	236,687	235,921		(45)		(45)		235,876				5,315	01/01/2034
3140HR-ZN-6	FN BL0748		12/01/2021	MBS PAYDOWN	XXX	60,530	60,530	60,738	60,529		2		2		60,530				1,364	01/01/2034
3140HS-BH-3	FN BL0939		12/01/2021	MBS PAYDOWN	XXX	44,957	44,957	44,985	44,959		(3)		(3)		44,957				1,065	12/01/2036
3140HS-BJ-9	FN BL0940		10/25/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,016,875	2,014,608		(368)		(368)		2,014,239		(14,239)	(14,239)	630,541	01/01/2034
3140HS-BK-6	FN BL0941		12/01/2021	MBS PAYDOWN	XXX	33,573	33,573	33,688	33,575		(2)		(2)		33,573				740	11/01/2029
3140HS-CA-7	FN BL0964		12/01/2021	MBS PAYDOWN	XXX	32,205	32,205	32,437	32,211		(5)		(5)		32,205				752	12/01/2033
3140HS-CK-5	FN BL0973		12/01/2021	MBS PAYDOWN	XXX	28,671	28,671	28,922	28,684		(13)		(13)		28,671				674	12/01/2033
3140HS-HC-8	FN BL1126		12/01/2021	MBS PAYDOWN	XXX	53,363	53,363	53,396	53,373		(10)		(10)		53,363				1,176	01/01/2029
3140HS-KF-7	FN BL1193		12/01/2021	MBS PAYDOWN	XXX	38,137	38,137	38,303	38,140		(4)		(4)		38,137				840	12/01/2029
3140HS-P7-0	FN BL1345		12/01/2021	MBS PAYDOWN	XXX	13,453	13,453	13,823	13,483		(31)		(31)		13,453				354	01/01/2049
3140HS-PQ-8	FN BL1330		12/01/2021	MBS PAYDOWN	XXX	74,080	74,080	74,803	74,093		(13)		(13)		74,080				1,584	01/01/2034
3140HS-QQ-7	FN BL1362		12/01/2021	MBS PAYDOWN	XXX	61,048	61,048	61,048	61,048						61,048				1,276	01/01/2034
3140HS-RA-1	FN BL1380		12/01/2021	MBS PAYDOWN	XXX	55,070	55,070	55,242	55,071						55,070				1,198	02/01/2034
3140HS-RS-2	FN BL1396		12/01/2021	MBS PAYDOWN	XXX	13,988	13,988	14,346	13,997		(9)		(9)		13,988				330	01/01/2039
3140HS-RV-5	FN BL1399		12/01/2021	MBS PAYDOWN	XXX	306,698	306,698	308,471	306,736		(39)		(39)		306,698				6,394	01/01/2031

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 (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
3140HS-U4-1	FN BL1502		12/01/2021	MBS PAYDOWN	XXX	83,085	83,085	84,590	83,145		(60)		(60)		83,085				1,850	02/01/2049
3140HS-UT-6	FN BL1493		04/01/2021	MBS PAYDOWN	XXX	2,642,550	2,642,550	2,710,266	2,701,775		(59,225)		(59,225)		2,642,550				25,865	02/01/2034
3140HS-UZ-2	FN BL1499		12/01/2021	MBS PAYDOWN	XXX	55,232	55,232	55,620	55,241		(9)		(9)		55,232				1,120	02/01/2031
3140HS-VJ-7	FN BL1516		12/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,716,000	1,716,000	1,727,798	1,725,329		(1,229)		(1,229)		1,724,100		(8,100)	(8,100)	302,063	03/01/2029
3140HS-XN-6	FN BL1584		12/01/2021	MBS PAYDOWN	XXX	32,942	32,942	33,292	32,956		(14)		(14)		32,942				706	02/01/2034
3140HT-2V-0	FN BL2587		12/01/2021	MBS PAYDOWN	XXX	6,301	6,301	6,399	6,305		(4)		(4)		6,301				136	06/01/2049
3140HT-NB-1	FN BL2185		12/01/2021	MBS PAYDOWN	XXX	14,406	14,406	14,703	14,414		(8)		(8)		14,406				323	05/01/2049
3140HT-S6-7	FN BL2340		12/01/2021	MBS PAYDOWN	XXX	32,019	32,019	32,189	32,058		(39)		(39)		32,019				825	05/01/2029
3140HT-UT-4	FN BL2393		12/01/2021	MBS PAYDOWN	XXX	16,765	16,765	17,205	16,778		(12)		(12)		16,765				332	05/01/2034
3140HT-XR-5	FN BL2487		12/01/2021	MBS PAYDOWN	XXX	18,677	18,677	19,133	18,690		(13)		(13)		18,677				373	05/01/2034
3140HU-B7-0	FN BL2761		12/01/2021	MBS PAYDOWN	XXX	97,307	97,307	99,314	97,399		(92)		(92)		97,307				2,117	06/01/2049
3140HU-B9-6	FN BL2763		12/01/2021	MBS PAYDOWN	XXX	76,889	76,889	78,860	76,982		(92)		(92)		76,889				1,690	06/01/2049
3140HV-C9-3	FN BL3695		12/01/2021	MBS PAYDOWN	XXX	45,272	45,272	45,753	45,283		(10)		(10)		45,272				863	08/01/2049
3140HW-ED-0	FN BL4631		12/27/2021	MBS PAYDOWN	XXX	20,082	20,082	20,094	20,082		(1)		(1)		20,082				352	09/01/2042
3140HX-4D-9	FN BL6219		03/09/2021	IFCS	XXX	9,037,969	9,000,000	9,016,875	9,016,556		(831)		(831)		9,015,725		22,244	22,244	60,600	03/01/2040
3140HX-ZN-3	FN BL6148		12/01/2021	MBS PAYDOWN	XXX	23,017	23,017	23,492	23,031		(14)		(14)		23,017				340	04/01/2050
3140HY-CH-9	FN BL6371		12/01/2021	MBS PAYDOWN	XXX	9,413	9,413	9,466	9,414		(1)		(1)		9,413				130	02/01/2048
3140HY-D9-6	FN BL6427		12/27/2021	MBS PAYDOWN	XXX	21,140	21,140	21,576	21,151		(12)		(12)		21,140				303	04/01/2050
3140LA-Q9-9	FN BS0479		02/04/2021	VARIOUS	XXX	1,024,963	1,000,000	1,020,625	1,020,625		(30)		(30)		1,020,595		4,369	4,369	2,469	01/01/2051
3140LD-ZZ-5	FN BS3459		12/01/2021	MBS PAYDOWN	XXX	12,378	12,378	12,634							12,378				39	10/01/2051
31418C-3J-1	FN MA3500		12/01/2021	MBS PAYDOWN	XXX	486,498	486,498	483,913	485,528		970		970		486,498				8,375	10/01/2048
31418C-4J-0	FN MA3524		12/01/2021	MBS PAYDOWN	XXX	1,018,650	1,018,650	1,013,792	1,016,551		2,100		2,100		1,018,650				9,858	10/01/2048
34153P-E6-1	FL STATE BOARD OF EDUCATION GO		06/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,710,000	1,710,000	1,704,870	1,707,086		122		122		1,707,209		2,791	2,791	34,200	06/01/2029
353187-EV-5	OH NATIONWIDE CHILDRENS HOSPITAL		05/26/2021	HILL	XXX	945,290	1,000,000	1,000,000	1,000,000						1,000,000		(54,710)	(54,710)	16,783	11/01/2050
35563C-AJ-7	FMMHR 2015-R1 2A		12/27/2021	VARIOUS	XXX	376,031	376,031	405,709	376,382		(351)		(351)		376,031				9,078	10/25/2052
35563C-AS-7	FMMHR 2015-R1 A3		12/27/2021	VARIOUS	XXX	288,613	288,613	337,498	289,469		(856)		(856)		288,613				7,441	11/25/2052
35563P-GH-6	SCRT 2018-3 MB		10/25/2021	VARIOUS	XXX	90,511	90,511	85,444	90,187		324		324		90,511				1,348	08/25/2057
35563P-HB-8	SCRT 2018-4 HB		09/27/2021	MBS PAYDOWN	XXX	134,558	134,558	113,222	133,800		758		758		134,558				754	11/01/2057
35563P-HG-7	SCRT 2018-4 MB		10/25/2021	VARIOUS	XXX	251,049	251,049	225,468	249,751		1,297		1,297		251,049				3,459	11/01/2057
36224E-WH-2	GNMA POOL 326548		04/15/2021	MBS PAYDOWN	XXX	2,784	2,784	2,854	2,789		(5)		(5)		2,784				55	07/15/2022
36224K-C9-8	GNMA POOL 330496		08/16/2021	MBS PAYDOWN	XXX	2,494	2,494	2,556	2,512		(18)		(18)		2,494				330	07/15/2022
378460-TN-9	CA GLENDALE UNIFIED SCHOOL DIST GO		09/01/2021	SECURITY CALLED BY ISSUER at 48.591	XXX	5,434,903	11,185,000	2,812,245	5,202,246		232,601		232,601		5,434,848		55	55		09/01/2032
378460-TQ-2	CA GLENDALE UNIFIED SCHOOL DIST GO		09/01/2021	SECURITY CALLED BY ISSUER at 41.871	XXX	5,093,607	12,165,000	2,600,025	4,871,187		222,400		222,400		5,093,587		20	20		09/01/2034
378460-TR-0	CA GLENDALE UNIFIED SCHOOL DIST GO		09/01/2021	SECURITY CALLED BY ISSUER at 38.842	XXX	2,986,950	7,690,000	1,515,853	2,855,427		131,521		131,521		2,986,948		2	2		09/01/2035
38373M-CA-6	GNMA SERIES 2002-35 CLASS Z		08/31/2021	MBS PAYDOWN	XXX	99,404	99,404	93,915	97,784		1,620		1,620		99,404				3,676	03/16/2042
38373M-FX-3	GNMA SERIES 2002-56 CLASS Z		12/16/2021	MBS PAYDOWN	XXX	359,112	359,112	349,124	357,837		1,275		1,275		359,112				14,897	06/16/2042
38373M-H7-8	GNR 2007-46 Z		12/16/2021	MBS PAYDOWN	XXX	9,715	9,715	6,254	9,629		86		86		9,715				208	06/16/2049
38373M-HM-5	GNMA SERIES 2003-78 CLASS Z		12/16/2021	MBS PAYDOWN	XXX	5,220	5,220	4,664	5,211		9		9		5,220				148	09/16/2044
38373M-K9-0	GNMA 07-55		12/16/2021	MBS PAYDOWN	XXX	1,068,550	1,068,550	900,965	1,055,012		13,538		13,538		1,068,550				42,211	07/16/2047
38373M-KL-3	GNMA SERIES 2003-109 CLASS Z		12/16/2021	MBS PAYDOWN	XXX	159,127	159,127	141,880	159,485		(358)		(358)		159,127				6,615	11/16/2043
38373M-V7-2	GNR 2008-45 Z		12/16/2021	MBS PAYDOWN	XXX	6,498	6,498	5,407	6,481		17		17		6,498				189	02/16/2048
38373M-VY-3	GNR 2006-39 Z		12/16/2021	MBS PAYDOWN	XXX	198,424	198,424	176,814	197,663		761		761		198,424				6,581	07/16/2046
38373M-W6-3	GNR 2008-39 Z		12/01/2021	MBS PAYDOWN	XXX	155,098	155,098	107,448	154,375		724		724		155,098				3,979	02/16/2048
38373M-Y7-9	GNR 2008-48 Z		12/01/2021	MBS PAYDOWN	XXX	68,712	68,712	51,990	69,942		(1,230)		(1,230)		68,712				1,827	04/16/2048
38373V-T8-3	GNMA SERIES 2002-83 CLASS Z		12/01/2021	MBS PAYDOWN	XXX	170,238	170,238	170,903	170,238						170,238				1,094	10/16/2042
38373V-ZW-3	GNMA SERIES 2002-70 CLASS PB		02/28/2021	MBS PAYDOWN	XXX	5,300,497	5,300,497	5,435,525	5,328,901		(28,404)		(28,404)		5,300,497				52,424	10/20/2032
38374D-ES-4	GNR 2006-33 PC		12/01/2021	MBS PAYDOWN	XXX	57,526	57,526	58,061	57,537		(12)		(12)		57,526				1,812	07/20/2036
38374E-ME-4	GNMA SERIES 2003-99 CLASS KD		12/16/2021	MBS PAYDOWN	XXX	756,207	756,207	744,037	755,097		1,110		1,110		756,207				21,180	11/16/2033
38374E-SC-2	GNMA 2003-103 PC		12/01/2021	MBS PAYDOWN	XXX	1,048,476	1,048,476	1,032,585	1,047,231		1,246		1,246		1,048,476				31,492	11/20/2033
38374F-GS-7	GNMA SERIES 2004-9 CLASS Z		12/01/2021	MBS PAYDOWN	XXX	2,657,779	2,657,779	2,575,039	2,651,821		5,958		5,958		2,657,779				64,680	09/16/2044
38374F-PZ-1	GNMA SERIES 2004-11 CLASS ZH		12/16/2021	MBS PAYDOWN	XXX	343,867	343,867	271,870	341,884		1,983		1,983		343,867				7,775	02/16/2034
38374F-Q9-8	GNMA SERIES 2004-18 CLASS ZC		12/16/2021	MBS PAYDOWN	XXX	85,290	85,290	74,789	84,885		406		406		85,290				2,373	03/16/2034
38374N-JZ-1	GNR 2006-42 Z		12/16/2021	MBS PAYDOWN	XXX	17,286	17,286	11,439	17,227		58		58		17,286				378	02/16/2048
38375P-LF-6	GNR 2008-9 Z		12/01/2021	MBS PAYDOWN	XXX	283,218	283,218	263,570	282,119		1,099		1,099		283,218				7,505	02/20/2038
38378Y-BU-2	GNR 2013-167 HZ		12/16/2021	MBS PAYDOWN	XXX	780,342	780,342	593,087	751,425		28,917		28,917		780,342				16,583	11/16/2043

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 Identi-fication	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 (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
38379T-FX-2	GNMA 15-182		12/01/2021	MBS PAYDOWN	XXX	2,071,071	2,071,071	2,068,482	2,070,462		609		609		2,071,071				34,191	12/20/2045
38379W-BZ-4	GNR 2016-53 HZ		12/01/2021	MBS PAYDOWN	XXX	1,920,433	1,920,433	1,900,554	1,914,120		6,313		6,313		1,920,433				27,570	04/20/2046
38380A-LP-0	GNR 2016-116 AZ		12/01/2021	MBS PAYDOWN	XXX	1,575,921	1,575,921	1,427,004	1,541,308		34,612		34,612		1,575,921				42,383	09/20/2046
38380B-C3-7	GNR 2016-156 AZ		12/20/2021	MBS PAYDOWN	XXX	182,810	182,810	174,373	180,569		2,241		2,241		182,810				5,297	11/20/2046
38380K-ZQ-1	GNR 2018-22 LZ		12/01/2021	MBS PAYDOWN	XXX	1,186,959	1,186,959	1,042,190	1,139,959		47,000		47,000		1,186,959				29,155	02/20/2048
38380V-ES-6	GNR 2018-19 Z		12/20/2021	MBS PAYDOWN	XXX	420,113	420,113	371,420	405,902		14,211		14,211		420,113				12,432	02/01/2048
432272-DQ-2	HLBSCD 0 9/1/2039		09/01/2021	SECURITY CALLED BY ISSUER at 28.384	XXX	2,949,098	10,390,000	1,405,351	2,814,728		134,395		134,395		2,949,123		(25)	(25)		09/01/2039
432272-FM-9	CA HILLSBOROUGH CITY SD GO 2016B		09/01/2021	SECURITY CALLED BY ISSUER at 52.056	XXX	6,767,280	13,000,000	5,506,540	6,573,575		193,536		193,536		6,767,111		169	169		09/01/2036
45129Y-S4-9	ID HFA SFM 2019C		07/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	95,000	95,000	95,000	95,000						95,000				2,465	07/01/2039
45201Y-3P-0	IL HSG DEV AUTH		07/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,220,000	1,220,000	1,220,000	1,220,000						1,220,000				18,807	10/01/2039
452152-ZB-0	IL GO 2013		12/01/2021	SINKING FUND REDEMPTION	XXX	583,334	583,334	595,061	583,605		(271)		(271)		583,334				32,958	12/01/2038
45505T-PM-7	IN INDIANA HOUSING COMM DEV 2019B		07/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	370,000	370,000	370,000	370,000						370,000				9,805	07/01/2039
45505T-PN-5	IN INDIANA HOUSING COMM DEV 2019B		07/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				82,436	07/01/2042
45656T-BP-2	CA INDUSTRY PROJ 2 (RDA) 2015B		01/04/2021	VARIOUS	XXX	6,297,500	6,260,000	6,260,000	6,260,000						6,260,000				166,487	01/01/2022
45656T-BQ-0	CA INDUSTRY PROJ 2 (RDA) 2015B		01/04/2021	SECURITY CALLED BY ISSUER at 102.000	XXX	8,619,000	8,450,000	8,450,000	8,450,000						8,450,000				350,422	01/01/2023
45656T-CK-2	CA INDUSTRY PROJ 3 (RDA) 2015B		01/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	420,000	420,000	420,000	420,000						420,000				10,592	01/01/2027
544495-VZ-4	LOSPWR 7 7/1/2041		07/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				700,000	07/01/2041
544525-PR-3	CA LA DEPT WATER/POWER - WATER REV		01/05/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	14,000,000	14,000,000	14,802,620	14,000,000						14,000,000				357,778	07/01/2036
546475-TZ-7	LA GAS FUELS TAX SENIOR 2020A2		02/02/2021	MARKETAXESS	XXX	6,098,040	6,000,000	6,000,000	6,000,000						6,000,000		98,040	98,040	34,565	05/01/2036
57419R-5L-5	MD HOUSING COMM DEV SER 2019A		12/24/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,875,000	1,875,000	1,875,000	1,875,000						1,875,000				64,126	09/01/2039
57419R-5M-3	MD HOUSING COMM DEV SER 2019A		03/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				19,250	09/01/2042
57419R-7X-7	MD MARYLAND COMM DEV HSG AUTH 2019		12/24/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,250,000	4,250,000	4,299,163	4,297,155		(1,385)		(1,385)		4,295,770		(45,770)	(45,770)	174,604	09/01/2042
57586N-3B-5	MASSACHUSETTS MFA 2018C		03/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	60,000	60,000	60,000	60,000						60,000				24	12/01/2038
57586N-MW-8	MA STATE HOUSING FIN AGENCY 2012C		03/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	15,000	15,000	15,000	15,000						15,000				14	12/01/2027
57586N-RT-0	MASSACHUSETTS ST HSG FIN AGY		08/16/2021	SINKING FUND REDEMPTION	XXX	195,000	195,000	195,488	195,446		(446)		(446)		195,000				7,025	12/01/2041
57586N-YT-2	MA HFA MULTI-FAM 2015B		04/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	115,000	115,000	115,000	115,000						115,000				276	12/01/2035
592247-J9-2	METROPOLITAN PIER & EXPOSITION		05/19/2021	BARCLAYS CAPITAL INC	XXX	1,723,095	2,250,000	965,138	1,291,126		23,538		23,538		1,314,664		408,431	408,431		12/15/2032
594654-EX-9	MI MICHIGAN STATE HOUSING DEV AUTH		12/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,435,000	2,435,000	2,514,810	2,511,909		(1,519)		(1,519)		2,510,390		(75,390)	(75,390)	66,154	12/01/2044
59465M-W9-2	MI STATE HOUSING DEV AUTH 2016B		10/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	150,000	150,000	150,000	150,000						150,000				4,950	10/01/2033
60416S-W3-0	MN MINNESOTA HFA 2019G		12/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	430,000	430,000	430,000	430,000						430,000				11,025	01/01/2040
605350-SQ-4	MISSISSIPPI ST HOME CORP		06/02/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	645,000	645,000	645,000	645,000						645,000				12,497	12/01/2043
60637B-VB-3	MO - MISSOURI HOUSING DEV COMMUNIT		12/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	145,000	145,000	145,000	145,000						145,000				2,735	11/01/2039
60637B-VC-1	MO - MISSOURI HOUSING DEV COMMUNIT		12/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	410,000	410,000	410,000	410,000						410,000				8,268	11/01/2044
60637B-VD-9	MO - MISSOURI HOUSING DEV COMMUNIT		12/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	430,000	430,000	433,917	433,798		(31)		(31)		433,767		(3,767)	(3,767)	9,099	11/01/2049
60637B-WJ-5	MO MISSOURI HOUSING DEV COMM 2019C		12/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	120,000	120,000	120,000	120,000						120,000				2,300	11/01/2044
60637B-WL-0	MO MISSOURI HOUSING DEV COMM 2019C		12/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	260,000	260,000	260,000	260,000						260,000				5,213	11/01/2049
63968M-UR-8	NE INV FIN AUTH SFM 2019D		09/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	685,000	685,000	685,000	685,000						685,000				17,810	09/01/2034
63968M-UT-4	NE INV FIN AUTH SFM 2019D		10/01/2021	VARIOUS	XXX	2,150,000	2,150,000	2,150,000	2,150,000						2,150,000				48,543	09/01/2042

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 Identi-fication	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 (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
641279-NS-9	NV ST HSG DIV 2019B		10/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	370,000	370,000	370,000	370,000						370,000				7,455	10/01/2039
641279-NT-7	NV ST HSG DIV 2019B		10/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	980,000	980,000	980,000	980,000						980,000				21,295	10/01/2044
641279-NV-2	NV ST HSG DIV 2019B		10/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	825,000	825,000	825,000	825,000						825,000				18,580	10/01/2049
64469D-VP-3	NH HFA SINGLE FAM MTGE 2014A		12/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	410,000	410,000	410,000	410,000						410,000				14,490	07/01/2029
647201-FW-7	NM NEW MEXICO MTGE FIN AGCY 2019C		10/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	140,000	140,000	140,000	140,000						140,000				4,656	07/01/2044
647201-HA-3	NM NEW MEXICO MFA 2019D		10/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	160,000	160,000	160,000	160,000						160,000				4,780	07/01/2044
647201-HB-1	NM NEW MEXICO MFA 2019D		10/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	260,000	260,000	260,000	260,000						260,000				7,986	07/01/2049
649883-TM-7	NY ST MORT AGY SFM		10/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,275,000	1,275,000	1,275,000	1,275,000						1,275,000				53,588	10/01/2027
64988Y-BZ-9	NY STATE OF NY MTGE AGCY 220		03/04/2021	JANNEY MONTGOMERY	XXX	4,105,920	4,000,000	4,000,000	4,000,000						4,000,000		105,920	105,920	41,867	10/01/2034
64988Y-CC-9	NY STATE OF NY MTGE AGCY 220		10/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	370,000	370,000	370,000	370,000						370,000				9,956	10/01/2049
64988Y-CT-2	NY NEW YORK MTGE AGCY 222		10/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,600,000	1,600,000	1,600,000	1,600,000						1,600,000				33,044	10/01/2033
64989K-GQ-3	NY POWER AUTHORITY 2007C		11/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	535,000	535,000	708,875	707,918		(6,743)		(6,743)		701,176		(166,176)	(166,176)	31,592	11/15/2037
655162-FX-8	NOBSCD 6.5 07/15/2030		01/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				65,000	07/15/2030
658909-VA-1	ND NORTH DAKOTA HOUSING 2019C		11/03/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	645,000	645,000	645,000	645,000						645,000				19,129	07/01/2042
67756Q-ZT-7	OH OHIO HOUSING FIN AGCY 2019B		12/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	255,000	255,000	255,000	255,000						255,000				5,874	09/01/2039
67756Q-ZU-4	OH OHIO HOUSING FIN AGCY 2019B		12/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	385,000	385,000	385,000	385,000						385,000				9,625	09/01/2044
67886M-RY-7	OKLAHOMA ST HSG FIN AGY SF MTG		12/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	560,000	560,000	560,000	560,000						560,000				11,078	09/01/2039
686053-HD-4	OREGON SCH BRDS ASSN		06/30/2021	SINKING FUND REDEMPTION	XXX	528,004	528,004	491,043	525,191		2,812		2,812		528,004				14,829	06/30/2028
68666P-AA-4	LA ORLEANS PARISH SCHOOL BRD QSCB		02/01/2021	MATURITY	XXX	7,000,000	7,000,000	7,052,010	7,000,565		(565)		(565)		7,000,000				154,000	02/01/2021
73358X-CN-0	PORT AUTH N Y & N J		06/09/2021	SW	XXX	201,390	200,000	200,000							200,000		1,390	1,390	2,223	07/15/2060
735000-TV-3	CA PORT OF OAKLAND 2020R		02/02/2021	WELLS FARGO	XXX	1,032,760	1,000,000	1,000,000	1,000,000						1,000,000		32,760	32,760	3,980	05/01/2033
74526Q-LY-6	PR PREPA 2007 SER UU		09/03/2021	BARCLAYS CAPITAL INC	XXX	2,496,875	2,500,000	2,100,000	2,198,580		22,651		22,651		2,221,231		275,644	275,644	15,399	07/01/2029
747330-AB-7	GWINNETT CNTY GA SCH D 1.18 01FEB25		02/02/2021	VARIOUS	XXX	11,800	11,800	6,294	11,759		41		41		11,800				70	02/01/2025
752123-JH-3	RANCHO CUCAMONGA CALIF REDEV AGY T		09/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	65,000	65,000	74,344	72,959		(353)		(353)		72,606		(7,606)	(7,606)	4,070	09/01/2031
774286-AM-0	TX ROCKWALL ISD 2020		02/03/2021	MORGAN STANLEY	XXX	6,108,240	6,000,000	6,000,000	6,000,000						6,000,000		108,240	108,240	54,740	02/15/2046
774286-AW-8	TX ROCKWALL ISD 2020		02/03/2021	RBC DAIN RAUSCHER	XXX	1,605,520	2,000,000	1,574,720	1,583,021		2,737		2,737		1,585,758		19,762	19,762		02/15/2032
777849-US-7	CA ROSEVILLE JOINT UHSD 2020		11/18/2021	UBS SECURITIES LLC	XXX	419,537	580,000	402,856	410,641		8,762		8,762		419,403		134	134		08/01/2035
790417-AQ-2	FL FLAGLER HEALTH 2020B		03/08/2021	WELLS FARGO	XXX	2,023,800	2,000,000	2,000,000	2,000,000						2,000,000		23,800	23,800	26,649	10/01/2030
79625G-DG-5	SAN ANTONIO TEX ELECTRIC & GAS		05/26/2021	HILL	XXX	1,003,420	1,000,000	1,000,000	1,000,000						1,000,000		3,420	3,420	16,381	02/01/2048
797356-AU-6	CA SAN DIEGO USD 2020		03/08/2021	STIFEL NICOLAUS	XXX	5,166,250	5,000,000	5,000,000	5,000,000						5,000,000		166,250	166,250	93,375	07/01/2035
797356-AV-4	CA SAN DIEGO USD 2020		03/08/2021	STIFEL NICOLAUS	XXX	5,660,325	5,500,000	5,500,000	5,500,000						5,500,000		160,325	160,325	104,615	07/01/2036
797398-EJ-9	SDAGFAC 6.029 8/15/2026		08/16/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	290,000	290,000	279,705	285,415		433		433		285,848		4,152	4,152	17,484	08/15/2026
79765R-UR-8	CA SAN FRANCISCO PUC WATER REV		11/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	4,912,750	4,935,642		2,573		2,573		4,938,215		61,785	61,785	225,000	11/01/2035
797683-HU-6	SAN FRANCISCO CALIF CMNTY COLL		11/18/2021	JPMORGAN SECURITIES INC	XXX	456,432	445,000	445,000	445,000						445,000		11,432	11,432	13,106	06/15/2041
802385-SA-3	SANTA MONICA CALIF CMNTY COLLEGE D		02/02/2021	RBC DAIN RAUSCHER	XXX	510,490	500,000	500,000	500,000						500,000		10,490	10,490	1,369	08/01/2036
875518-EL-2	TANMED 7.2 2/1/2042		10/21/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	4,943,750	4,954,444		1,191		1,191		4,955,635		44,365	44,365	440,000	02/01/2042
880461-C9-7	TN TENNESSEE HSG DEV AUTH 2019		12/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	800,000	800,000	800,000	800,000						800,000				22,738	07/01/2049
880461-G5-1	TN HOUSING 2019		12/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	105,000	105,000	105,000	105,000						105,000				2,630	07/01/2034
880461-G6-9	TN HOUSING 2019		12/01/2021	VARIOUS	XXX	1,346,579	1,320,000	1,320,000	1,320,000						1,320,000		26,579	26,579	47,838	07/01/2039
880461-YK-8	TN TENNESSEE HSG DEV AGCY 2019-1		12/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	570,000	570,000	605,625	604,188		(819)		(819)		603,369		(33,369)	(33,369)	18,606	07/01/2039
882750-PJ-5	TXSHSG 3.9 07/01/2044		12/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	170,000	170,000	170,000	170,000						170,000				5,794	07/01/2044

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 Identi-fication	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 (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
882750-PL-0	TXSHSG 3.95 01/01/2050		12/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,215,000	1,215,000	1,215,000	1,215,000						1,215,000				42,405	01/01/2050
88275L-AA-4	TEXAS ST DEPT HSG & CMNTY AFFA		12/09/2021	VARIOUS	XXX	14,394	14,394	14,689	14,408		(13)		(13)		14,394				439	08/01/2036
88880L-AU-7	TOBACCO SETTLEMENT FIN AUTH WE		05/18/2021	WELLS FARGO SECURITIES LLC	XXX	101,012	100,000	100,947	100,941		(30)		(30)		100,911		101	101	2,021	06/01/2049
88880L-AW-3	TOBACCO SETTLEMENT FIN AUTH WE		05/20/2021	CITIGROUP GLOBAL MARKETS INC	XXX	409,600	400,000	406,484	406,443		(205)		(205)		406,238		3,362	3,362	9,371	06/01/2049
911760-SY-3	VENDE SERIES 2003-1 CLASS J		12/01/2021	MBS PAYDOWN	XXX	542,082	542,082	541,149	541,982		100		100		542,082				16,951	11/15/2032
91412N-BE-9	IL UNIV CHICAGO 2020C		11/18/2021	JPMORGAN SECURITIES INC	XXX	2,590,510	2,678,000	2,678,000	2,678,000						2,678,000		(87,490)	(87,490)	77,872	04/01/2050
914886-AE-6	UNIVERSITY OF SOUTHERN CALIFORNIA		11/18/2021	WELLS FARGO	XXX	1,022,090	1,000,000	1,120,760	1,118,463		(2,583)		(2,583)		1,115,880		(93,790)	(93,790)	32,024	10/01/2050
915217-SB-0	UNIHGR 5 9/1/2040		11/18/2021	BANK OF AMERICA	XXX	1,750,478	1,285,000	1,887,832	1,868,765		(21,489)		(21,489)		1,847,276		(96,798)	(96,798)	78,706	09/01/2040
917435-AA-7	UTSHSG		07/01/2021	SINKING FUND REDEMPTION	XXX	64,189	64,189	60,658	64,152		37		37		64,189				2,605	07/01/2050
92261U-AB-0	VENDE 2008 - 1 GZ		12/01/2021	VARIOUS	XXX	84,341	84,341	79,074	83,779		562		562		84,341				3,784	01/15/2037
927781-ZA-5	VA COLLEGE BUILDING AUTHORITY		02/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,000,000	4,000,000	3,904,680	3,941,164		389		389		3,941,553		58,447	58,447	80,000	02/01/2031
927781-ZB-3	VA COLLEGE BUILDING AUTHORITY		02/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	4,830,200	4,890,315		643		643		4,890,958		109,042	109,042	100,000	02/01/2032
93878L-AE-7	DCTFAC 6.539 10/01/2030		06/14/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,495,000	4,495,000	4,495,000	4,495,000						4,495,000				206,566	10/01/2030
93976A-AH-5	WASFAC 6.79 7/1/2040		07/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	145,000	145,000	145,000	145,000						145,000				9,846	07/01/2040
941247-N2-0	WAT 7.089 12/1/2038		12/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	725,000	725,000	725,000	725,000						725,000				51,395	12/01/2038
950732-SL-2	WENSCD 7.23 3/15/2024		03/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	615,000	615,000	615,000	615,000						615,000				2,460	03/01/2024
956704-D4-9	WV WEST VIR UNIV 2020A		02/02/2021	RBC DAIN RAUSCHER	XXX	11,972,818	11,590,000	11,590,000	11,590,000						11,590,000		382,818	382,818	94,206	10/01/2034
97689Q-KT-2	WISCONSIN ST HSG & ECON DEV AU		03/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				70,000	09/01/2035
BGH35W-ES-8	FEDERAL HOME LN MTG COR 3.0 15JUL43		12/15/2021	MBS PAYDOWN	XXX	3,650,075	3,650,075	3,392,112	3,507,549		142,526		142,526		3,650,075				12,216	06/01/2043
BGH3B8-6S-3	NORTH SHORE LONG IS JEW 4.2 01MAY30		05/31/2021	SINKING FUND REDEMPTION	XXX	378,840	378,840	378,840	378,840						378,840				9,282	05/01/2030
BGH52H-NY-6	GNR 2017-77 DY		12/20/2021	MBS PAYDOWN	XXX	282,687	282,687	282,157	282,328		359		359		282,687				8,356	03/01/2047
BGH53H-9Q-8	TALISKER		12/01/2021	SINKING FUND REDEMPTION	XXX	1,039,941	1,039,941	1,039,941	1,039,941						1,039,941				54,982	12/01/2057
BGH54L-AV-5	STRU BA-8889 ZC		12/01/2021	VARIOUS	XXX	3,480,779	3,480,779	3,375,496	3,457,535		23,243		23,243		3,480,779				82,811	07/01/2047
BGH5ED-WX-4	KJ FDG SEC TL		12/09/2021	SINKING FUND REDEMPTION	XXX	40,148,267	40,148,267	40,148,267	40,148,267						40,148,267				5,090,750	12/01/2049
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						586,157,990	612,824,370	573,308,411	581,193,042		1,638,196	25,259	1,612,937		583,953,640		1,997,852	1,997,852	22,676,829	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
000366-AA-2	AASET 2017-1A A		12/16/2021	VARIOUS	XXX	1,649,288	1,649,288	1,646,220	1,646,969		2,962		2,962		1,649,931		(643)	(643)	42,943	05/16/2042
00038P-AA-8	AASET 2021-1A A		12/16/2021	MBS PAYDOWN	XXX	488,964	488,964	483,941			445		445		488,964				742	11/16/2041
00038R-AB-2	AASET 2019-2 B		03/16/2021	MBS PAYDOWN	XXX	249,954	249,954	249,951	249,488		465		465		249,954				1,915	10/16/2039
000806-AC-3	ABPCI 2020-9A A2		12/13/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				60,406	11/18/2031
000807-AA-5	ABPCI 2019-5A A1		06/10/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	14,600,000	14,600,000	14,600,000	14,600,000						14,600,000				182,748	04/20/2031
000823-AA-2	ABPCI 2017-1A A1		03/18/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	2,996,000	2,995,172		(3,635)		(3,635)		2,991,536		8,464	8,464	24,840	07/20/2029
00083Y-AA-3	ACC GROUP HOUSING LLC		07/15/2021	SINKING FUND REDEMPTION	XXX	109,974	109,974	111,815	109,984		(9)		(9)		109,974				5,263	07/15/2054
00086G-AA-9	ABPCI 2019-6A A1		05/26/2021	WELLS FARGO	XXX	1,001,080	1,000,000	1,000,000	1,000,000						1,000,000		1,080	1,080	12,240	08/09/2030
00100V-AG-5	ACIS 2014-4A C		06/24/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	4,752,500	5,000,177		(17,338)		(17,338)		4,982,839		17,161	17,161	89,444	05/01/2026
00110X-AB-0	AFN 2021-1A A2		12/20/2021	MBS PAYDOWN	XXX	37,333	37,333	37,328			54		54		37,333				310	05/20/2051
00175P-AC-7	AMN HEALTHCARE INC		05/12/2021	SUNTRUST ROBINSON HUMPHREY, INC	XXX	5,527,500	5,500,000	5,498,750	5,498,772		48		48		5,498,820		28,680	28,680	124,412	04/15/2029
00255U-AA-3	AASET 2020-1A A		12/15/2021	VARIOUS	XXX	1,147,739	1,147,739	1,146,319	974,422		2,146		2,146		1,147,739				28,730	01/16/2040
00256D-AA-0	AASET 2019-1 A		12/15/2021	VARIOUS	XXX	537,866	537,866	526,344	106,805		1,099		1,099		537,866				9,571	05/15/2039
00452P-AG-2	ACIS 2015-6A B1		05/26/2021	VARIOUS	XXX	3,001,354	3,000,000	2,985,000	3,000,102		658,075		658,075		3,658,177		(656,824)	(656,824)	45,097	05/01/2027
00452P-AK-3	ACIS 2015-6A B2		06/24/2021	VARIOUS	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				54,386	05/01/2027
00791A-AA-8	AECORN 2016-1 CN		08/31/2021	MBS PAYDOWN	XXX	7,992,636	6,661,945	6,661,945	6,661,945						6,661,945		1,330,691	1,330,691	308,209	09/15/2065
00900L-AJ-3	AIMCO 2015-AA CR		10/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				96,157	01/15/2028
009098-A*-5	CTL - AMAZON FORT WORTH FUNDED		12/13/2021	SINKING FUND REDEMPTION	XXX	441,390	441,390	441,390	441,390						441,390				10,006	11/10/2039
009349-AX-9	ALS 2016-1 AR		12/16/2021	VARIOUS	XXX	4,073,510	4,073,510	4,108,188	3,921,139						4,108,188		(34,678)	(34,678)	151,079	05/15/2034
021485-AA-5	AV-DAL 2020 A		12/16/2021	VARIOUS	XXX	1,331,984	1,331,984	1,330,954	1,330,954						1,330,954		1,030	1,030	33,212	12/15/2045
02209S-AE-3	ALTRIA GROUP INC		04/16/2021	SW	XXX	199,260	120,000	198,530	198,427		(863)		(863)		197,564		1,696	1,696	5,307	11/10/2038

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 (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
023650-AH-7	AMERICA WEST AIRLINES		04/02/2021	MATURITY	XXX	462,990	462,990	482,086	463,709		(719)		(719)		462,990				16,436	04/02/2021
02376*-AA-0	AAL 2018-1 A		12/16/2021	SINKING FUND REDEMPTION	XXX	898,766	898,766	898,766	898,766						898,766				27,907	06/15/2027
023765-AA-8	AAL 2016-2 AA		12/16/2021	SINKING FUND REDEMPTION	XXX	45,000	45,000	42,300	44,693		307		307		45,000				1,080	06/15/2028
02376A-AA-7	AAL 2017-2 AA		10/15/2021	SINKING FUND REDEMPTION	XXX	162,367	162,367	161,961			231		231		162,367				4,079	10/15/2029
02376W-AA-9	AMERICAN AIRLINES INC		07/15/2021	SINKING FUND REDEMPTION	XXX	759,991	759,991	759,991	759,991						759,991				23,370	01/15/2028
02377A-AA-6	AMERICAN AIRLINES INC		10/01/2021	SINKING FUND REDEMPTION	XXX	361,797	361,797	361,797	361,797						361,797				10,007	10/01/2026
02378A-AA-5	AMERICAN AIRLINES INC		08/15/2021	SINKING FUND REDEMPTION	XXX	1,534,250	1,534,250	1,534,250	1,534,250						1,534,250				46,028	08/15/2030
02554C-AB-5	AMERICAN EAGLE NW LLC WASH MILITARY HSG		12/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	200,000	200,000	200,000	200,000						200,000				8,220	12/15/2028
025816-BJ-7	AMERICAN EXPRESS COMPANY		11/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	9,000,000	9,000,000	9,000,000	9,000,000						9,000,000					12/31/2049
02660T-EK-5	AHM 2005-2 1A1		12/25/2021	MBS PAYDOWN	XXX	668,599	668,599	553,959	660,084		8,515		8,515		668,599				2,380	09/25/2045
02660T-GS-6	AHM 2005-4 3A1		12/25/2021	MBS PAYDOWN	XXX	135,480	135,480	107,765	132,520		2,961		2,961		135,480				457	11/25/2045
03027X-AA-8	AMERICAN TOWER CORP		10/18/2021	SECURITY CALLED BY ISSUER at 101.727	XXX	22,379,940	22,000,000	21,958,200	21,993,864		4,021		4,021		21,997,885		2,115	2,115	1,508,723	03/15/2022
03329T-AC-8	ANCHF 2016-4A B		02/25/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				47,500	02/15/2035
03330E-AA-2	ANCHF 2016-3A A		01/29/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				191,274	10/28/2033
03331J-AG-7	ANCHC 2018-10A A2		03/05/2021	BARCLAYS CAPITAL INC	XXX	3,650,000	3,650,000	3,650,000	3,650,000						3,650,000				25,558	10/15/2031
037411-BA-2	APACHE CORP		08/16/2021	SECURITY CALLED BY ISSUER at 105.500	XXX	28,115,750	26,650,000	12,645,375	12,750,789		95,717		95,717		12,846,506		13,803,494	13,803,494	2,524,162	04/15/2043
03789X-AD-0	DIN 2019-1A A2I		09/07/2021	MBS PAYDOWN	XXX	131,250	131,250	129,986	128,818		174		174		131,250				2,698	06/05/2049
03789X-AE-8	DIN 2019-1A A2II		09/07/2021	MBS PAYDOWN	XXX	217,500	217,500	217,500	217,500						217,500				5,136	06/05/2049
03836T-AE-0	APRES 2020-1A C		04/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				28,176	04/15/2028
038779-AB-0	ARBYS 2020-1A A2		11/01/2021	MBS PAYDOWN	XXX	310,000	310,000	310,000	310,000						310,000				6,272	08/01/2050
03880G-AE-3	ARCLO 2017-FL3 C		03/15/2021	VARIOUS	XXX	7,950,000	7,950,000	7,950,000	7,950,000						7,950,000				50,320	12/15/2027
03880G-AG-8	ARCLO 2017-FL3 D		03/15/2021	VARIOUS	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				34,818	12/15/2027
04248N-AA-1	ARMY HAWAII FAMILY HSG		12/15/2021	SINKING FUND REDEMPTION	XXX	176,187	176,187	183,021	176,156		31		31		176,187				7,333	06/15/2050
04248P-AA-6	ARMYHW 5.624 6/50		12/15/2021	SINKING FUND REDEMPTION	XXX	51,829	51,829	57,553	51,909		(80)		(80)		51,829				2,196	06/15/2050
04250C-AB-8	ARMY HAWAII FMLY HSING TRST III-A		12/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	225,000	225,000	225,000	225,000						225,000				9,344	06/15/2050
04250G-AB-9	ARMY HAWAII FMLY HSING TRST III-B		12/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	140,000	140,000	140,547	140,533		(5)		(5)		140,528		(528)	(528)	4,456	06/15/2050
04301Y-AA-1	ARTEMIS 2018-1 CN		12/17/2021	MBS PAYDOWN	XXX	176,691	404,906	166,576	166,576						166,576		10,116	10,116	1,026	12/15/2068
04546K-AA-6	AASET 2018-2A A		12/16/2021	VARIOUS	XXX	5,172,900	5,172,900	5,167,356	4,953,593		10,325		10,325		5,172,900				140,834	11/18/2038
04621W-AC-4	ASSURED GUARANTY US HOLDINGS INC		09/27/2021	SECURITY CALLED BY ISSUER at 111.303	XXX	2,649,011	2,380,000	2,375,121	2,377,999		395		395		2,378,394		1,606	1,606	397,677	07/01/2024
04650U-AA-6	AFNI 2013-1 A		12/23/2021	VARIOUS	XXX	1,181,792	1,181,792	1,182,970	1,183,367		(1,575)		(1,575)		1,181,792				(161,203)	09/23/2027
048677-AB-4	ATLANTIC MARINE CORP COM		12/01/2021	SINKING FUND REDEMPTION	XXX	9,432	9,432	10,722	9,459		(27)		(27)		9,432				382	12/01/2050
048677-AD-0	ATLMAR 5.433 12/50		12/01/2021	SINKING FUND REDEMPTION	XXX	5,950	5,950	5,833	5,948		2		2		5,950				248	12/01/2050
048677-AE-8	ALTMAR 5.595 12/51		12/01/2021	SINKING FUND REDEMPTION	XXX	228,986	228,986	228,986	228,986						228,986				9,649	12/01/2051
048677-AG-3	ATLMAR 6.158 12/51		12/01/2021	SINKING FUND REDEMPTION	XXX	25,706	25,706	31,284	25,806		(100)		(100)		25,706				1,193	12/01/2051
04941V-AE-5	ATCLO 2018-9A B		09/30/2021	CREDIT SUISSE FIRST BOSTON	XXX	23,065,350	23,100,000	23,100,000	23,100,000						23,100,000		(34,650)	(34,650)	334,491	04/20/2028
05178R-AD-7	AURMIL 5.775 12/47		12/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	65,000	65,000	64,339	64,494		9		9		64,503		497	497	2,888	12/15/2047
05178T-AA-9	AURMIL 5.82 7/34		07/15/2021	SINKING FUND REDEMPTION	XXX	34,238	34,238	36,319	34,278		(40)		(40)		34,238				1,547	07/15/2034
05363L-AW-3	AVERY 2015-6A BR		02/25/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	5,800,000	5,800,000	5,800,000	5,800,000						5,800,000				31,027	08/05/2027
05363Q-AA-0	AVERY 2013-3A E		12/20/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,552,366	4,552,366	2,647,366	3,211,190		376,327		376,327		3,587,517		964,849	964,849	278,128	01/18/2025
05363X-AQ-0	AVERY 2014-5A CR		10/13/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				83,446	07/17/2026
05491U-BE-7	BBCMS 2018-C2 XA		09/30/2021	VARIOUS	XXX	757,956		949,781	756,116		(72,322)		(72,322)		665,965		74,162	74,162	110,863	12/15/2051
05492E-AE-3	BDS 2019-FL3 B		09/17/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	5,850,000	5,850,000	5,758,594	5,763,745		22,432		22,432		5,786,177		63,823	63,823	93,884	12/15/2035
05492E-AG-8	BDS 2019-FL3 C		09/17/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,450,000	1,450,000	1,419,641	1,421,269		7,158		7,158		1,428,427		21,573	21,573	26,581	12/15/2035
054937-AL-1	BB&T CORPORATION		05/03/2021	CONVERSION BROKER	XXX	20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				183,023	12/31/2049
05550M-AV-6	BBCMS 2019-C3 XA		09/30/2021	VARIOUS	XXX	853,795		1,045,211	879,035		(79,017)		(79,017)		783,812		53,777	53,777	117,018	05/15/2052
05585J-AC-4	BSPRT 2018-FL3 AS		03/31/2021	JPMORGAN SECURITIES INC	XXX	15,960,000	16,000,000	16,000,000	16,000,000						16,000,000		(40,000)	(40,000)	72,863	03/15/2028
05585J-AE-0	BSPRT 2018-FL3 B		12/15/2021	MBS PAYDOWN	XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				132,273	03/15/2028

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 Identi-fication	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 (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
05723K-AF-7	BAKER HUGHES A GE COMPANY LLC		06/18/2021	CITIGROUP GLOBAL MARKETS INC	XXX	488,456	420,000	477,002			(527)		(527)		476,476		11,980	11,980	8,901	12/15/2047
05972F-AC-3	BANC 2018-CR3 AS		04/30/2021	MBS PAYDOWN	XXX	1,167,048	1,167,048	1,167,048	1,167,048						1,167,048				2,839	01/15/2033
05972F-AE-9	BANC 2018-CR3 B		12/14/2021	MBS PAYDOWN	XXX	1,498,858	1,498,858	1,498,858	1,498,858						1,498,858				19,637	01/15/2033
060352-AG-6	BANK 2017-BNK6 XA		09/30/2021	VARIOUS	XXX	1,577,764		2,823,182	1,836,279		(248,383)		(248,383)		1,481,141		(10,132)	(10,132)	313,984	07/15/2060
06051G-JA-8	BANK OF AMERICA CORP		06/18/2021	CITIGROUP GLOBAL MARKETS INC	XXX	467,544	390,000	471,697			(669)		(669)		471,028		(3,484)	(3,484)	12,031	03/20/2051
06054A-AY-5	BACM 2015-UBS7 XA		09/30/2021	VARIOUS	XXX	1,525,137		3,573,052	1,713,921		(250,280)		(250,280)		1,281,807		61,497	61,497	391,685	09/15/2048
06054M-AF-0	BACM 2016-UB10 XA		09/30/2021	VARIOUS	XXX	1,155,497		2,757,617	1,465,923		(252,531)		(252,531)		878,407		(57,896)	(57,896)	303,202	06/01/2049
064058-AD-2	BANK OF NEW YORK MELLON CORP/THE		12/20/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	8,500,000	8,500,000	8,500,000	8,500,000						8,500,000					12/31/2049
06427D-AT-0	BACM 2017-BNK3 XA		09/30/2021	VARIOUS	XXX	1,003,998		1,680,207	1,145,520		(153,410)		(153,410)		936,732		11,888	11,888	214,521	02/15/2050
065402-BD-0	BANK 2019-BN18 XA		09/30/2021	VARIOUS	XXX	2,666,765		3,342,143	2,808,879		(239,189)		(239,189)		2,513,989		97,075	97,075	362,270	05/15/2062
06540X-BH-3	BANK 2019-BN22 XA		09/30/2021	VARIOUS	XXX	2,071,884		2,456,846	2,179,535		(171,060)		(171,060)		1,971,550		63,409	63,409	261,774	11/15/2062
06541F-BB-4	BANK 2017-BNK4 XA		09/30/2021	VARIOUS	XXX	1,003,051		1,897,329	1,183,315		(162,958)		(162,958)		952,033		(17,306)	(17,306)	222,211	05/15/2050
06541X-AG-5	BANK 2017-BNK7 XA		09/30/2021	VARIOUS	XXX	1,114,286		1,922,764	1,289,754		(164,871)		(164,871)		1,062,097		(10,596)	(10,596)	222,087	09/15/2060
08161C-AG-6	BMARK 2018-B2 XA		09/30/2021	VARIOUS	XXX	3,143,074		5,209,551	3,697,558		(498,496)		(498,496)		3,080,698		(55,988)	(55,988)	641,220	02/01/2051
08162B-BG-6	BMARK 2019-B11 XA		09/30/2021	VARIOUS	XXX	2,904,639		3,709,534	3,129,425		(284,984)		(284,984)		2,792,404		60,198	60,198	419,345	05/15/2052
08162C-AJ-9	BMARK 2018-B6 XA		09/30/2021	VARIOUS	XXX	1,239,592		1,898,020	1,476,079		(202,140)		(202,140)		1,166,040		(34,347)	(34,347)	294,224	11/10/2051
08162P-AY-7	BMARK 2018-B1 XA		09/30/2021	VARIOUS	XXX	257,532		330,081	290,658		(33,769)		(33,769)		247,492		643	643	46,848	01/15/2051
08162Y-AK-8	BMARK 2019-B14 XA		09/30/2021	VARIOUS	XXX	2,188,014		2,729,822	2,421,389		(234,716)		(234,716)		2,141,768		1,340	1,340	335,194	12/15/2061
08652@-AA-0	CTL - BEST BUY (HONOLULU HI)		12/15/2021	SINKING FUND REDEMPTION	XXX	172,977	172,977	172,977	172,977						172,977				5,681	01/15/2026
09262E-AP-8	BLACKROCK DLF IX 2021-2 CLO CLASS W		10/29/2021	MBS PAYDOWN	XXX	1,330,446	1,330,446	1,330,446							1,330,446				8,955	05/20/2035
10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC		06/21/2021	CITIGROUP GLOBAL MARKETS INC	XXX	469,980	485,000	480,989			37		37		481,026		(11,046)	(11,046)	12,085	02/24/2050
11135F-AB-7	BROADCOM INC		05/03/2021	CONVERSION BROKER	XXX	25,897,181	26,000,000	25,876,500	25,893,612		3,569		3,569		25,897,181				672,389	04/15/2029
12328M-AN-1	BLX 2005-AA A		12/25/2021	MBS PAYDOWN	XXX	150,845	150,845	102,574	144,055		6,790		6,790		150,845				346	09/25/2038
12479M-AH-1	CBCI 2016-1 A		10/15/2021	MBS PAYDOWN	XXX	3,127,307	3,127,307	3,127,307	3,127,307						3,127,307				85,981	07/15/2046
12479R-AB-3	CARS 2014-1 A		08/16/2021	MBS PAYDOWN	XXX	17,549,197	17,549,197	17,613,782	17,575,738		(26,541)		(26,541)		17,549,197				427,665	10/15/2044
12479R-AE-7	CAUTO 2017-1A A2		11/15/2021	MBS PAYDOWN	XXX	912,508	912,508	912,381	911,372		1,136		1,136		912,508				23,687	04/15/2047
12479R-AF-4	CAUTO 2017-1A A3		12/15/2021	MBS PAYDOWN	XXX	433,922	433,922	433,922	433,922						433,922				13,507	04/15/2047
12508E-AC-5	CDK GLOBAL INC		05/03/2021	CONVERSION BROKER	XXX	41,934,000	41,934,000	41,934,000	41,934,000						41,934,000				1,141,537	10/15/2024
12510H-AE-0	CAUTO 2020-1A A5		12/15/2021	MBS PAYDOWN	XXX	3,500	3,500	3,535	3,502		(2)		(2)		3,500				66	02/15/2050
12510H-AF-7	CAUTO 2020-1A A6		12/15/2021	MBS PAYDOWN	XXX	21,875	21,875	21,861	21,843		31		31		21,875				452	02/15/2050
12512J-AX-2	CD 2018-CD7 XA		09/30/2021	VARIOUS	XXX	5,736,137		7,715,944	6,127,803		(581,140)		(581,140)		5,392,346		189,473	189,473	878,351	08/15/2051
12515A-BF-6	CD 2016-CD2 XA		09/30/2021	VARIOUS	XXX	870,903		1,461,866	1,104,846		(172,071)		(172,071)		798,359		(61,872)	(61,872)	231,117	11/10/2049
12515D-AS-3	CD 2017-CD4 XA		09/30/2021	VARIOUS	XXX	2,016,165		3,846,168	2,429,702		(335,786)		(335,786)		1,981,001		(77,752)	(77,752)	444,485	05/10/2050
12515G-AJ-6	CD 2017-CD3 XA		09/30/2021	VARIOUS	XXX	1,513,409		2,761,474	1,677,821		(214,435)		(214,435)		1,365,240		50,024	50,024	306,581	02/10/2050
12531W-BC-5	CFCRE 2016-C3 XA		09/30/2021	VARIOUS	XXX	877,648		1,883,267	943,884		(118,300)		(118,300)		756,726		52,064	52,064	208,775	01/10/2048
12547U-AN-8	CIFC 2015-5A A2R		10/21/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				110,881	10/25/2027
12550M-AL-4	CIFC 2015-3A BR		03/30/2021	CITIGROUP GLOBAL MARKETS	XXX	24,275,372	24,755,000	24,755,000	24,755,000						24,755,000		(479,628)	(479,628)	153,579	04/19/2029
12550T-AQ-8	CIFC 2015-4A A2R		03/17/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				42,560	10/20/2027
12559Q-AD-4	CITM 2007-1 2A3		12/27/2021	MBS PAYDOWN	XXX	2,273,052	2,273,052	1,961,984	2,150,077		122,975		122,975		2,273,052				18,991	10/25/2037
12563L-AL-1	CLIF 2019-1A A		06/30/2021	MBS PAYDOWN	XXX	1,683,835	1,683,835	1,605,958	1,608,033		75,802		75,802		1,683,835				30,444	05/18/2044
12563L-AN-7	CLIF 2020-1A A		02/05/2021	VARIOUS	XXX	14,647,648	14,475,000	14,468,331	14,468,519		217		217		14,468,736		178,912	178,912	42,501	09/18/2045
12591V-AF-8	COMM 2014-CR16 XA		09/30/2021	VARIOUS	XXX	299,668		869,272	364,531		(80,732)		(80,732)		187,866		15,869	15,869	122,543	04/12/2047
12593J-BG-0	COMM 2015-CR24 XA		09/30/2021	VARIOUS	XXX	555,445		1,036,451	652,190		(115,993)		(115,993)		453,350		19,248	19,248	159,763	08/12/2048
12593Q-BF-6	COMM 2015-CR26 XA		09/30/2021	VARIOUS	XXX	3,300,982		7,987,178	3,778,562		(567,828)		(567,828)		2,758,991		90,248	90,248	878,486	10/01/2048
12593X-AD-7	CPS 2016-A D		03/15/2021	MBS PAYDOWN	XXX	1,018,935	1,018,935	1,018,688	1,019,880		(944)		(944)		1,018,935				7,927	12/15/2021
12594P-AX-9	CSMC 2016-NXSR XA		10/22/2021	VARIOUS	XXX	481,315		803,562	606,590		(116,413)		(116,413)		490,177		(8,862)	(8,862)	132,457	12/15/2049
12595V-AE-7	COMM 2018-COR3 XA		10/22/2021	VARIOUS	XXX	519,519		759,300	558,776		(68,927)		(68,927)		489,849		29,670	29,670	83,602	05/10/2051
126128-AA-5	CNB FINANCIAL CORPORATION		10/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				517,500	10/15/2026
12635Q-BH-2	COMM 2015-CR27 XA		09/30/2021	VARIOUS	XXX	4,329,798		10,326,511	5,068,358		(761,976)		(761,976)		3,490,849		23,416	23,416	1,090,982	10/10/2048
12636M-AG-3	CSAIL 2016-C6 XA		09/30/2021	VARIOUS	XXX	1,135,316		2,155,810	1,151,111		(159,328)		(159,328)		607,912		143,533	143,533	274,172	01/01/2049
126410-LM-9	CSX TRANSPORTATION INC		07/15/2021	SINKING FUND REDEMPTION	XXX	142,909	142,909	142,909	142,909						142,909				8,933	01/15/2023
12646U-AA-6	CSMC 2013-IVR1 A1		12/01/2021	MBS PAYDOWN	XXX	730,536	730,536	688,518	728,404		2,132		2,132		730,536				167,232	03/25/2043
12646W-AG-9	CSMC 2013-IVR2 A1		12/01/2021	MBS PAYDOWN	XXX	313,157	313,157	290,111	308,554		4,603		4,603		313,157				3,360	04/25/2043

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 Identi-fication	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 (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
12646W-AH-7	CSMC 2013-IVR2 A2		12/01/2021	MBS PAYDOWN	XXX	1,181,050	1,181,050	1,115,723	1,166,648		14,402		14,402		1,181,050				15,206	04/25/2043
126650-BP-4	CVS LEASE PASS THROUGH TRUST		12/10/2021	SINKING FUND REDEMPTION	XXX	562,954	562,954	568,870	563,234		(280)		(280)		562,954				18,398	12/10/2028
126650-BS-8	CVS PASS THROUGH TRUST		12/10/2021	SINKING FUND REDEMPTION	XXX	126,784	126,784	126,784	126,784						126,784				5,215	01/10/2032
12665U-AA-2	CVS CAREMARK CORP		12/10/2021	SINKING FUND REDEMPTION	XXX	147,055	147,055	147,055	147,055						147,055				3,774	01/10/2036
126673-QR-6	CWHEL 2004-S 1A		12/15/2021	MBS PAYDOWN	XXX	666,077	666,077	540,269	655,864		10,213		10,213		666,077				1,180	02/15/2030
126685-AF-3	CWHEL 2005-D 2A		12/15/2021	MBS PAYDOWN	XXX	75,614	75,614	60,870	75,361		254		254		75,614				131	11/15/2035
12669@-AA-3	CTL - CVS CAREMARK (MARIETTA GA)		12/15/2021	SINKING FUND REDEMPTION	XXX	115,774	115,774	115,774	115,774						115,774				3,784	01/15/2035
130331-AA-9	CAHFA 2018-K PT		11/01/2021	MBS PAYDOWN	XXX	23,592	23,592	23,592	23,592						23,592				473	12/01/2033
134011-AA-3	CAMP PENDLETON		10/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	200,000	200,000	207,724	205,258		(86)		(86)		205,172		(5,172)	(5,172)	8,906	10/01/2043
134011-AJ-4	PENDLE 5.572 10/50		10/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	200,000	200,000	206,075	205,711		(62)		(62)		205,649		(5,649)	(5,649)	8,358	10/01/2050
14066A-AA-7	CPMRK 2006-RILY A1		07/12/2021	SINKING FUND REDEMPTION	XXX	166,894	166,894	185,831	167,009		(116)		(116)		166,894				7,742	07/10/2051
140689-AA-8	CPMRK 2007-LEE A		12/10/2021	SINKING FUND REDEMPTION	XXX	19,571	19,571	19,593	19,571						19,571				644	09/10/2052
140694-AA-8	CPMRK 2007-ROBS A		12/10/2021	SINKING FUND REDEMPTION	XXX	47,784	47,784	46,936	47,699		85		85		47,784				1,583	10/10/2052
14069B-AA-2	CPMRK 2007-AETC A1		12/10/2021	SINKING FUND REDEMPTION	XXX	250,832	250,832	249,976	250,789		44		44		250,832				7,855	02/10/2052
14069E-AA-6	CPMRK 2007-ACC A1		12/10/2021	MBS PAYDOWN	XXX	124,861	124,861	127,067	124,722		139		139		124,861				4,154	07/10/2052
14070A-AA-1	CPMRK 2007-AET2 A		12/10/2021	SINKING FUND REDEMPTION	XXX	48,867	48,867	48,455	48,314		66		66		48,867				1,614	10/10/2052
14070E-AA-3	CPMRK 2008-AMCW A1A		12/10/2021	SINKING FUND REDEMPTION	XXX	380,145	380,145	446,340	380,329		(185)		(185)		380,145				14,355	07/10/2055
14070E-AC-9	CPMRK 2009-AMCW A1A		12/10/2021	SINKING FUND REDEMPTION	XXX	16,379	16,379	16,217	16,344		35		35		16,379				716	07/10/2055
14070R-AA-4	CPMRK 2008-LACK A1		12/10/2021	SINKING FUND REDEMPTION	XXX	46,259	46,259	46,230	46,172		86		86		46,259				1,808	12/10/2053
14155#-AA-8	CARDINALS BALLPARK LLC 5.77 30SEP27		10/01/2021	SINKING FUND REDEMPTION	XXX	543,607	543,607	543,607	543,607						543,607				23,635	09/30/2027
14310D-AY-3	CGMS 2013-2A CR		11/04/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	885,000	892,193		17,236		17,236		909,429		90,571	90,571	19,453	01/18/2029
14855J-AB-1	CLAST 2016-1 A		12/15/2021	MBS PAYDOWN	XXX	9,981,338	9,981,338	9,924,797	9,948,424		24,828		24,828		9,981,338				164,957	08/15/2041
14855J-AC-9	CLAST 2016-1 B		10/15/2021	MBS PAYDOWN	XXX	1,281,680	1,281,680	1,280,801	1,278,575		3,105		3,105		1,281,680				25,003	08/15/2041
14855J-AD-7	CLAST 2016-1 C		02/16/2021	VARIOUS	XXX	214,809	214,809	213,339	214,019		790		790		214,809				15,263	08/15/2041
14855L-AB-6	CLAST 2017-1 A		08/05/2021	MBS PAYDOWN	XXX	10,128,289	10,128,289	10,128,268	10,128,778		(489)		(489)		10,128,289				235,933	07/15/2042
14855M-AA-6	CLAST 2019-1A A		12/15/2021	MBS PAYDOWN	XXX	4,495,044	4,495,044	4,495,092	4,290,820		6,421		6,421		4,495,044				109,193	04/15/2039
14856C-AA-7	CLAST 2018-1 A		12/15/2021	MBS PAYDOWN	XXX	5,976,739	5,976,739	5,896,988	5,960,932		15,807		15,807		5,976,739				179,443	06/15/2043
14856E-AE-5	CLAST 2015-1 AR		12/15/2021	MBS PAYDOWN	XXX	10,967,296	10,967,296	10,917,724	10,934,339		32,957		32,957		10,967,296				320,163	03/15/2034
14856G-AA-8	CLAST 2021-1A A		12/15/2021	MBS PAYDOWN	XXX	8,606,609	8,606,609	8,606,369			11,236		11,236		8,606,609				136,883	01/15/2046
14856G-AB-6	CLAST 2021-1A B		12/15/2021	MBS PAYDOWN	XXX	862,235	862,235	862,209			2,372		2,372		862,235				26,684	01/15/2046
14889J-AC-9	CRMN 2014-2A E		10/18/2021	MBS PAYDOWN	XXX	89,890	89,890	15,693	15,693						15,693		74,197	74,197	3,043	10/18/2026
150190-AF-3	CEDAR FAIR/CAN/MAGNUM/MI		07/08/2021	VARIOUS	XXX	18,402,231	17,600,000	17,571,969	17,575,262		2,175		2,175		17,577,437		824,794	824,794	593,773	05/01/2025
15137K-AG-4	CECLO 2015-24A A2R		02/12/2021	MBS PAYDOWN	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				12,586	10/15/2026
15137N-AA-1	CENGAGE LEARNING INC		07/22/2021	MORGAN STANLEY	XXX	1,537,500	1,500,000	1,291,875	1,372,806		17,499		17,499		1,390,305		147,195	147,195	87,479	06/15/2024
155431-AA-7	CENTRAL STORAGE TRUST		11/01/2021	SINKING FUND REDEMPTION	XXX	1,267,392	1,267,392	1,314,850	1,269,239		(1,847)		(1,847)		1,267,392				45,845	02/01/2038
15672V-AA-4	CERB 2018-4RA A1TR		05/26/2021	WELLS FARGO	XXX	3,001,140	3,000,000	3,000,000	3,000,000						3,000,000		1,140	1,140	32,971	10/15/2030
15673Q-AA-4	CERB 2018-2A A		03/30/2021	VARIOUS	XXX	9,749,577	9,749,027	9,749,027	9,749,027						9,749,027		549	549	45,025	04/15/2028
15674T-AA-7	CERB 2021-4A A		10/15/2021	MBS PAYDOWN	XXX	8,551,797	8,551,797	8,551,797							8,551,797				24,058	08/13/2033
161175-BC-7	CHARTER COMMUNICATIONS OPERATING L		06/15/2021	BTIG, LLC	XXX	479,757	335,000	504,008	503,784		(1,045)		(1,045)		502,739		(22,982)	(22,982)	14,881	10/23/2055
161546-HU-3	CFAB 2004-1 1A7		12/01/2021	MBS PAYDOWN	XXX	152,846	152,846	142,147	152,005		841		841		152,846				4,068	11/25/2033
166430-AA-6	CHEST 2014-1A A		12/15/2021	VARIOUS	XXX	5,247,000	5,247,000	5,247,000	5,247,000						5,247,000				206,044	12/15/2034
17290X-AY-6	CGCMT 2016-GC37 XA		10/22/2021	VARIOUS	XXX	1,207,881		2,671,776	1,421,699		(227,686)		(227,686)		1,194,013		13,868	13,868	293,677	04/01/2049
17291C-BW-4	CGCMT 2016-C2 XA		09/28/2021	VARIOUS	XXX	3,634,694		7,145,228	4,020,356		(546,598)		(546,598)		3,267,191		160,935	160,935	796,281	09/10/2049
17321J-AJ-3	CGCMT 13-GC15		10/01/2021	VARIOUS	XXX	119,025		579,715	180,398		(55,378)	5,996	(61,374)		119,024		1	1	66,393	09/10/2046
17324D-BA-1	CGCMT 2015-P1 XA		09/30/2021	VARIOUS	XXX	1,134,204		2,232,173	1,276,870		(208,408)		(208,408)		904,200		65,742	65,742	291,720	09/15/2048
17324K-AV-0	CGCMT 2015-GC35 XA		10/01/2021	VARIOUS	XXX	621,853		1,460,386	742,758		(132,018)		(132,018)		610,740		11,114	11,114	174,510	11/10/2048
17325D-AF-0	CGCMT 2016-P5 AS		07/02/2021	PRIOR YEAR INCOME	XXX														5,660	10/10/2049
17325G-AJ-5	CGCMT 2016-C3 XA		09/30/2021	VARIOUS	XXX	2,407,465		4,813,769	2,955,731		(457,828)		(457,828)		2,261,197		(90,438)	(90,438)	600,604	11/15/2049
17325H-BU-7	CGCMT 2017-P7 XA		09/30/2021	VARIOUS	XXX	8,420,377		15,556,487	9,712,224		(1,252,578)		(1,252,578)		8,093,975		(39,269)	(39,269)	1,761,946	04/14/2050
17326C-BE-3	CGCMT 2017-B1 XA		09/30/2021	VARIOUS	XXX	2,167,170		3,756,711	2,493,779		(317,562)		(317,562)		2,070,673		(9,047)	(9,047)	426,975	08/15/2050
17327G-AU-8	CGCMT 2018-C6 XA		09/30/2021	VARIOUS	XXX	1,540,164		1,960,230	1,553,958		(147,720)		(147,720)		1,364,551		133,926	133,926	224,341	11/10/2051
17328H-BF-7	CGCMT 2019-GC43 XA		09/30/2021	VARIOUS	XXX	866,759		1,043,003	925,835		(79,906)		(79,906)		833,286		20,831	20,831	111,692	11/10/2052
185401-AG-1	CLEAVER-BROOKS INC		09/29/2021	VARIOUS	XXX	11,031,789	11,175,000	10,335,375	10,613,436		169,082		169,082		10,782,518		249,271	249,271	907,631	03/01/2023
19648W-AA-5	COSHSG 3.65 7/1/2036		12/29/2021	MBS PAYDOWN	XXX	10,535	10,535	10,535	10,535						10,535				309	07/01/2036
19736R-AG-6	CECLO 2018-27A A2B		01/01/2021	PRIOR YEAR INCOME	XXX														(24,511)	10/25/2028
20030N-CN-9	COMCAST CORPORATION		06/21/2021	VARIOUS	XXX	458,852	330,000	469,682			(744)		(744)		468,938		(10,086)	(10,086)	11,344	10/15/2058
20268J-AD-5	COMMONSPIRIT HEALTH		07/15/2021	LOOP CAPITAL MARKETS	XXX	454,816	400,000	453,284	453,221		(645)		(645)		452,576		2,240	2,240	12,214	10/01/2049

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 Identi-fication	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 (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
20369E-AE-2	COMMUNITY HEALTH NETWORK		06/11/2021	SW	XXX	296,712	300,000	299,304	299,306		10		10		299,316		(2,604)	(2,604)	5,785	05/01/2050
20453K-AA-3	COMPASS BANK		03/19/2021	KEYBANC CAPITAL MARKETS	XXX	7,997,588	7,300,000	7,212,605	7,256,254		2,139		2,139		7,258,392		739,196	739,196	128,080	04/10/2025
205363-AN-4	COMPUTER SCIENCES CORP		04/15/2021	SECURITY CALLED BY ISSUER at 105.493	XXX	10,486,004	9,940,000	10,028,430	9,957,979		(2,951)		(2,951)		9,955,028		(15,028)	(15,028)	804,030	09/15/2022
210795-QB-9	CONTL AIRLINES 2012-2 A		10/29/2021	SINKING FUND REDEMPTION	XXX	294,786	294,786	294,786	294,786						294,786				8,802	04/29/2026
21079N-AA-9	CONTINENTAL AIRLINES INC		10/19/2021	SINKING FUND REDEMPTION	XXX	1,105,712	1,105,712	1,105,712	1,105,712						1,105,712				51,805	04/19/2022
210805-DD-6	CONTINENTAL AIRLINES		04/02/2021	MATURITY	XXX	180,747	180,747	178,802	180,676		71		71		180,747				6,965	04/02/2021
219350-BQ-7	CORNING INC		06/10/2021	JNUS	XXX	201,573	150,000	200,874			(82)		(82)		200,792		781	781	4,746	11/15/2079
228187-AB-6	CROWN AMERICAS LLC		03/03/2021	VARIOUS	XXX	1,556,250	1,500,000	1,561,875	1,556,958		(5,168)		(5,168)		1,551,790		4,460	4,460	42,300	02/01/2026
22945D-AL-7	CSAIL 2019-C15 XA		09/30/2021	VARIOUS	XXX	1,242,674		1,643,878	1,339,003		(151,389)		(151,389)		1,162,048		55,060	55,060	200,611	03/01/2052
23204G-AC-4	CUSTOMERS BANCORP INC		03/11/2021	VARIOUS	XXX	3,264,132	3,167,000	3,159,874	3,164,716		144		144		3,164,860		99,271	99,271	12,386	06/30/2022
23204H-BM-9	CUSTOMERS BANK		03/03/2021	VARIOUS	XXX	3,873,463	3,595,000	3,595,000	3,595,000						3,595,000		278,463	278,463	24,706	06/26/2029
233046-AF-8	DNKN 2017-1A A2II		11/22/2021	MBS PAYDOWN	XXX	127,500	127,500	127,500	127,500						127,500				3,211	11/20/2047
233046-AL-5	DNKN 2019-1A A23		11/20/2021	MBS PAYDOWN	XXX	19,900	19,900	18,939	19,862		38		38		19,900				541	05/20/2049
23312J-AG-8	DBJPM 2017-C6 XA		09/30/2021	VARIOUS	XXX	3,882,193		7,871,664	5,075,150		(1,086,746)		(1,086,746)		3,589,070		(106,212)	(106,212)	1,341,804	06/10/2050
247361-ZX-9	DELTA AIR LINES INC		07/30/2021	SECURITY CALLED BY ISSUER at 118.125	XXX	52,302,206	44,277,000	44,277,000	44,277,000						44,277,000				9,901,561	05/01/2025
24823B-AL-4	DEN10 2013-1A A2LR		09/20/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	1,932,500	1,942,010		11,221		11,221		1,953,231		46,769	46,769	32,696	10/26/2027
249670-AA-8	DEPOSITORY TRUST & CLEARING CORP		06/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	15,000,000	15,000,000	15,000,000	15,000,000						15,000,000					12/31/2049
251513-BB-2	DBALT 2006-AB4 A5		12/01/2021	MBS PAYDOWN	XXX	149,328	149,328	140,948	140,948						140,948		8,379	8,379	4,505	08/01/2046
25257A-AA-2	DIMND 2019-1A A1		03/31/2021	MBS PAYDOWN	XXX	16,450,000	16,450,000	16,450,000	16,450,000						16,450,000				116,328	04/25/2029
25257A-AC-8	DIMND 2019-1A A2		03/31/2021	MBS PAYDOWN	XXX	6,875,000	6,875,000	6,875,000	6,875,000						6,875,000				59,575	04/25/2029
25257A-AE-4	DIMND 2019-1A B		03/31/2021	MBS PAYDOWN	XXX	8,750,000	8,750,000	8,750,000	8,750,000						8,750,000				99,679	04/25/2029
25267T-AA-9	SHINE 2017-1 A		11/23/2021	SECURITY CALLED BY ISSUER at 105.664	XXX	13,366,467	12,650,000	12,650,000	12,650,000						12,650,000				1,150,680	12/20/2047
25267T-AB-7	SHINE 2017-1 B		11/23/2021	SECURITY CALLED BY ISSUER at 107.683	XXX	1,346,037	1,250,000	1,250,000	1,250,000						1,250,000				150,264	12/20/2047
25267T-AC-5	SHINE 2017-1 C		11/23/2021	SECURITY CALLED BY ISSUER at 110.198	XXX	4,683,403	4,250,000	4,250,000	4,250,000						4,250,000				665,708	12/20/2047
25267T-AG-6	SHINE 2020-1A A		11/23/2021	SECURITY CALLED BY ISSUER at 104.844	XXX	2,096,888	2,000,000	2,000,000	2,000,000						2,000,000				147,334	07/20/2050
25272K-AR-4	DELL INTERNATIONAL LLC		04/29/2021	JPMORGAN SECURITIES INC	XXX	595,821	380,000	556,362	556,200		(1,201)		(1,201)		555,000		40,821	40,821	25,384	07/15/2046
25755T-AE-0	DPABS 2015-1A A2II		10/25/2021	MBS PAYDOWN	XXX	277,500	277,500	277,500	277,500						277,500				9,312	10/25/2045
25755T-AH-3	DPABS 2017-1A A23		10/25/2021	MBS PAYDOWN	XXX	187,500	187,500	187,500	187,500						187,500				5,791	07/25/2047
25755T-AP-5	DPABS 2021-1A A2II		10/25/2021	MBS PAYDOWN	XXX	220,000	220,000	220,000							220,000				2,773	04/25/2051
260543-CQ-4	DOW CHEMICAL COMPANY (THE)		05/03/2021	CONVERSION BROKER	XXX	3,497,147	3,500,000	3,496,430	3,497,042		105		105		3,497,147				70,467	11/30/2028
26875P-AT-8	EOG RESOURCES INC		06/09/2021	WELLS FARGO SECURITIES LLC	XXX	470,070	360,000	475,711			(885)		(885)		474,826		(4,756)	(4,756)	11,682	04/15/2050
29278N-AR-4	ENERGY TRANSFER OPERATING LP		04/16/2021	MORGAN STANLEY & CO LLC	XXX	506,693	480,000	495,797	495,773		(73)		(73)		495,700		10,993	10,993	10,333	05/15/2050
29429E-AF-8	CGCMT 2016-P4 XA		09/30/2021	VARIOUS	XXX	2,111,311		4,434,220	2,451,104		(369,876)		(369,876)		1,802,043		30,083	30,083	496,535	07/10/2049
30069L-AG-3	XAN 2019-RS07 C		05/17/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	11,098,000	11,098,000	11,098,000	11,098,000						11,098,000				101,117	04/15/2036
30227K-AC-3	EXTERRAN NRG SOLUTIONS/F		05/03/2021	CONVERSION BROKER	XXX	3,558,250	4,300,000	3,558,250	3,558,250						3,558,250				349,375	05/01/2025
30227K-AE-9	EXTERRAN NRG SOLUTIONS/F		08/24/2021	VARIOUS	XXX	8,148,975	9,175,000	6,055,500	6,055,500						6,055,500		2,093,475	2,093,475	481,156	05/01/2025
30256W-AA-5	FDF 2015-1A A		02/18/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	6,850,000	6,850,000	6,850,000	6,850,000						6,850,000				109,707	11/12/2030
30256W-AB-3	FDF 2015-1A B		02/18/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				58,667	11/12/2030
30256W-AC-1	FDF 2015-1A C		02/18/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	5,050,000	5,050,000	5,012,125	5,023,372		57		57		5,023,430		26,570	26,570	92,583	11/12/2030
30256X-AC-9	FDF 2015-1A D		02/18/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,000,000	4,000,000	3,930,000	3,946,889		801		801		3,947,690		52,310	52,310	80,000	11/12/2030
30605Y-AB-7	FLCON 2017-1 A		08/01/2021	MBS PAYDOWN	XXX	4,859,353	4,859,353	4,842,481	4,855,727		3,627		3,627		4,859,353				99,375	01/15/2042
30605Y-AD-3	FLCON 2017-1 B		08/15/2021	MBS PAYDOWN	XXX	1,457,405	1,457,405	1,450,778	1,453,623		3,782		3,782		1,457,405				37,747	02/15/2042
30610G-AA-1	FLCON 2019-1 A		09/15/2021	MBS PAYDOWN	XXX	6,103,405	6,103,405	6,093,590	5,947,854		8,890		8,890		6,103,405				81,130	09/15/2039
30768W-AA-6	FARM 2021-1 A		12/25/2021	MBS PAYDOWN	XXX	82,555	82,555	82,522			118		118		82,555				184	01/25/2051
309601-AE-2	FARMERS INSURANCE EXCHANGE		03/01/2021	VARIOUS	XXX	7,009,779	7,000,000	7,011,000	7,009,843		(64)		(64)		7,009,779					11/01/2057
3136A7-TU-6	FNR 2012-80 NZ		12/25/2021	VARIOUS	XXX	2,182,540	2,182,540	2,178,042	2,177,479		5,061		5,061		2,182,540				51,931	05/25/2042
3137G1-BK-2	FWLS 2017-SC01 1A		12/01/2021	MBS PAYDOWN	XXX	1,590,974	1,590,974	1,536,036	1,579,303		11,671		11,671		1,590,974				18,764	12/25/2046
31620M-AR-7	FIDELITY NATIONAL INFORMATION SERV		04/01/2021	SECURITY CALLED BY ISSUER at 116.337	XXX	3,234,156	2,780,000	2,772,466	2,775,910		190		190		2,776,099		3,901	3,901	518,251	10/15/2025
316773-CR-9	FIFTH THIRD BANCORP		03/09/2021	CREDIT SUISSE FIRST BOSTON	XXX	3,421,250	3,500,000	3,307,500	3,323,712		672		672		3,324,384		96,866	96,866		12/31/2049

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 (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
32010A-AC-2	NSCDN 2014-1A BR		10/26/2021	VARIOUS	XXX	9,015,000	9,015,000	9,015,000	9,015,000						9,015,000				183,299	01/25/2027
338422-AS-7	FLAGS 2014-8A BRR		10/16/2021	MBS PAYDOWN	XXX	3,261,729	3,261,729	3,184,263	3,239,127		22,602		22,602		3,261,729				44,858	01/16/2026
33842G-AG-2	FLAGS 2013-7A CR		04/21/2021	MBS PAYDOWN	XXX	1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				15,824	01/20/2026
33972P-AA-7	FLNG LIQUEFACTION 2 LLC		09/30/2021	SINKING FUND REDEMPTION	XXX	1,943,378	1,943,378	1,943,071	1,943,359		19		19		1,943,378				60,702	03/31/2038
346845-AB-6	FORT BENNING CLASS I		07/15/2021	SINKING FUND REDEMPTION	XXX	30,197	30,197	30,197	30,197						30,197				1,679	01/15/2036
346845-AG-5	FORT BENNING FAMILY COMMUNITIES LL		07/15/2021	SINKING FUND REDEMPTION	XXX	99,922	99,922	104,510	99,958		(36)		(36)		99,922				4,590	01/15/2051
346845-AK-6	FORT BENNING FAM		07/15/2021	SINKING FUND REDEMPTION	XXX	77,792	77,792	91,890	77,886		(93)		(93)		77,792				3,574	01/15/2051
347469-AA-6	FTJAX 7.05 11/55		11/15/2021	SINKING FUND REDEMPTION	XXX	74,178	74,178	74,178	74,178						74,178				3,943	11/15/2055
347508-AA-1	FTKNOX 5.815 2/52 CLASS I-A		12/15/2021	SINKING FUND REDEMPTION	XXX	67,472	67,472	65,398	67,299		173		173		67,472				2,144	02/15/2052
34960Y-AE-2	FCO 2016-7A A1F		10/29/2021	VARIOUS	XXX	10,250,000	10,250,000	10,250,000	10,250,000						10,250,000				267,130	12/15/2028
34961J-AC-8	FCO 2017-9A A1T		10/12/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	10,541,000	10,541,000	10,435,590	10,572,414		(18,464)		(18,464)		10,553,950		(12,950)	(12,950)	167,065	11/12/2029
34961J-AG-9	FCO 2017-9A B		10/12/2021	VARIOUS	XXX	14,001,500	14,000,000	13,974,000	13,975,927		1,218		1,218		13,977,145		24,355	24,355	261,273	11/15/2029
34961J-AJ-3	FCO 2017-9A C		10/12/2021	VARIOUS	XXX	9,500,250	9,500,000	9,500,000	9,500,000						9,500,000		250	250	233,072	11/15/2029
34961W-AC-9	FCO 2018-11A A1T		09/30/2021	BARCLAYS CAPITAL INC	XXX	18,886,000	19,000,000	19,000,000	19,000,000						19,000,000		(114,000)	(114,000)	280,062	04/15/2031
35040T-AA-2	FFIN 2016-1A A		10/31/2021	MBS PAYDOWN	XXX	1,057,116	1,057,117	1,056,976	1,057,362		(245)		(245)		1,057,116				18,796	06/15/2035
35563C-AA-6	FMMHR 2015-R1 1A		12/27/2021	VARIOUS	XXX	987,305	987,305	1,113,655	988,931		(1,627)		(1,627)		987,305				29,282	11/25/2055
35563C-AB-4	FMMHR 2015-R1 XA1		10/22/2021	VARIOUS	XXX	1,380,493		1,434,924	1,310,162		(90,973)	39,257	(130,230)		1,179,932		200,560	200,560	90,151	11/25/2055
35563C-AE-8	FMMHR 2015-R1 XB1		10/07/2021	VARIOUS	XXX	285,811		292,953	267,482		(18,573)	6,648	(25,221)		242,260		43,550	43,550	18,979	11/25/2055
35563C-AM-0	FMMHR 2015-R1 B2		12/27/2021	SINKING FUND REDEMPTION	XXX	78,145	78,145	84,299	78,218		(73)		(73)		78,145				1,857	10/25/2052
35563C-AT-5	FMMHR 2015-R1 XA3		10/22/2021	VARIOUS	XXX	4,337,488		4,687,295	4,288,679		(352,394)	148,747	(501,141)		3,787,538		549,950	549,950	389,895	11/25/2052
35563C-AV-0	FMMHR 2015-R1 B3		12/27/2021	VARIOUS	XXX	196,416	196,416	213,385	196,691		(275)		(275)		196,416				4,916	11/25/2052
35563C-AW-8	FMMHR 2015-R1 XB3		10/07/2021	VARIOUS	XXX	553,200		593,157	542,714		(44,594)	17,299	(61,893)		480,821		72,379	72,379	50,426	11/25/2052
35563C-AY-4	FMMHR 2015-R1 C3		12/27/2021	SINKING FUND REDEMPTION	XXX	30,295	30,295	30,295	30,295						30,295				999	11/25/2052
35563P-BS-7	SCRT 2017-3 MT		12/27/2021	VARIOUS	XXX	7,472,703	7,472,703	7,419,269	7,464,911		7,792		7,792		7,472,703				118,400	07/25/2056
35563P-BU-2	SCRT 2017-3 MB		10/25/2021	VARIOUS	XXX	248,843	248,843	232,992	247,886		957		957		248,843				3,615	07/25/2056
35563P-BX-6	SCRT 2017-3 HT		12/27/2021	VARIOUS	XXX	810,766	810,766	808,210	809,935		831		831		810,766				19,906	07/01/2056
35563P-BZ-1	SCRT 2017-3 HB		11/01/2021	VARIOUS	XXX	115,988	115,988	110,218	115,644		344		344		115,988				1,875	07/01/2056
35563P-DD-8	SCRT 2017-4 HT		12/27/2021	VARIOUS	XXX	7,786,104	7,786,104	7,766,640	7,780,389		5,716		5,716		7,786,104				118,312	06/01/2057
360271-AJ-9	FULTON FINANCIAL CORP		03/30/2021	SECURITY CALLED BY ISSUER at 112.566	XXX	5,899,584	5,241,000	5,211,441	5,227,940		767		767		5,228,707		12,293	12,293	704,936	11/15/2024
36186E-AA-7	GMACN 2003-PRES A		12/10/2021	MBS PAYDOWN	XXX	502,215	502,215	554,279	503,407		(1,192)		(1,192)		502,215				17,149	10/10/2041
36186W-AA-7	GMACN SERIES 2005-DOVR CLASS A		12/10/2021	SINKING FUND REDEMPTION	XXX	86,347	86,347	86,155	86,227		120		120		86,347				2,475	10/10/2050
36186Y-AA-3	GENERAL MOTORS ACCEPT CORP 2005-A1		12/10/2021	SINKING FUND REDEMPTION	XXX	273,168	273,168	282,681	273,444		(276)		(276)		273,168				8,196	02/10/2035
36186Y-AF-2	GMACN 2007-HCKM A		12/10/2021	SINKING FUND REDEMPTION	XXX	560,605	560,605	604,603	560,693		(89)		(89)		560,605				18,721	08/10/2052
36188A-AA-3	GMACN 2008-LEWS A		12/10/2021	SINKING FUND REDEMPTION	XXX	216,981	216,981	216,876	216,570		411		411		216,981				8,628	04/10/2047
36249B-AD-2	GSAA 2007-7 A4		12/25/2021	MBS PAYDOWN	XXX	1,042,365	1,042,365	904,720	1,026,118		16,247		16,247		1,042,365				3,714	07/25/2037
36252S-AX-5	GSMS 2019-GC38 XA		09/30/2021	VARIOUS	XXX	2,395,883		3,060,844	2,489,453		(220,890)		(220,890)		2,222,641		127,320	127,320	336,776	02/10/2052
36253P-AE-2	GSMS 2017-GS6 XA		09/30/2021	VARIOUS	XXX	1,777,918		2,967,374	1,896,847		(197,551)		(197,551)		1,644,131		78,622	78,622	315,970	05/10/2050
36255C-AC-3	GPMT 2018-FL1 AS		03/30/2021	JPMORGAN SECURITIES INC	XXX	997,500	1,000,000	1,000,000	1,000,000						1,000,000		(2,500)	(2,500)	3,694	12/19/2035
36255C-AE-9	GPMT 2018-FL1 B		11/19/2021	VARIOUS	XXX	8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				119,375	12/19/2035
36255C-AG-4	GPMT 2018-FL1 C		12/21/2021	MBS PAYDOWN	XXX	1,294,603	1,294,603	1,294,603	1,294,603						1,294,603				27,448	12/19/2035
36320U-AC-4	GALXY 2018-27A A		03/30/2021	BANK OF AMERICA	XXX	18,463,000	18,500,000	18,500,000	18,500,000						18,500,000		(37,000)	(37,000)	85,492	05/16/2031
37045V-AL-4	GENERAL MOTORS CO		06/09/2021	GOLDMAN SACHS & CO	XXX	494,911	350,000	497,728	497,385		(1,548)		(1,548)		495,838		(927)	(927)	16,406	04/01/2046
37476W-AA-4	GIBSL SN 2019-1		12/31/2021	VARIOUS	XXX	17,226,695	17,143,315	17,573,763	17,573,738		(347,044)		(347,044)		17,226,695				402,318	04/17/2056
37875*-AA-2	GLENN POOL OIL & GAS TRUST II		08/24/2021	PRIOR YEAR INCOME	XXX														69,777	08/01/2021
37941@-AA-0	BLACKROCK GLOBAL INFRASTRUCTURE DEBT FUN		07/01/2021	FUND REDEMPTION	XXX	1,410,261	1,410,261	1,410,261							1,410,261					04/29/2029
37954F-AH-7	GLOBAL PARTNERS LP/GLP FINANCE COR		02/02/2021	CONVERSION BROKER	XXX	5,250,000	5,250,000	5,250,000	5,250,000						5,250,000				76,198	01/15/2029
38011W-AA-4	GMACN 2002-MEAD A		12/10/2021	VARIOUS	XXX	399,621	399,621	482,924	405,704		(2,575)		(2,575)		403,129		(3,508)	(3,508)	14,981	05/10/2037
38012D-AB-3	GMACN 2005-DRUM A		12/10/2021	SINKING FUND REDEMPTION	XXX	363,142	363,142	388,477	363,454		(312)		(312)		363,142				10,849	05/10/2050
38012D-AD-9	GMACN 2005-DRUM A		12/10/2021	SINKING FUND REDEMPTION	XXX	204,965	204,965	204,301	204,579		385		385		204,965				8,028	05/10/2050
38012L-AA-7	GMACN SERIES 2006-NELL CLASS A		12/10/2021	SINKING FUND REDEMPTION	XXX	67,427	67,427	62,099	67,280		147		147		67,427				1,976	05/10/2051
38174T-AC-0	GOCAP 2016-33A AR		06/30/2021	VARIOUS	XXX	117,500,000	117,500,000	117,500,000	117,500,000						117,500,000				1,255,649	11/21/2028
38175B-AA-2	GOCAP 2018-36A A		10/12/2021	VARIOUS	XXX	42,780,350	43,000,000	43,000,000	43,000,000						43,000,000		(219,650)	(219,650)	579,080	02/05/2031
38175B-AC-8	GOCAP 2018-36A B		05/26/2021	JEFFERIES & COMPANY INC	XXX	497,250	500,000	500,000	500,000						500,000		(2,750)	(2,750)	5,260	02/05/2031
38175B-AE-4	GOCAP 2018-36A C		05/26/2021	GOLDMAN SACHS & CO	XXX	492,500	500,000	500,000	500,000						500,000		(7,500)	(7,500)	6,535	02/05/2031
38175N-AA-6	GOCAP 2015-25A AR		05/26/2021	WELLS FARGO	XXX	5,999,280	6,000,000	6,000,000	6,000,000						6,000,000		(720)	(720)	53,937	05/05/2030
38175N-AC-2	GOCAP 2015-25A BR		05/26/2021	WELLS FARGO	XXX	999,080	1,000,000	1,000,000	1,000,000						1,000,000		(920)	(920)	11,936	05/05/2030

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 Identi-fication	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 (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
38176L-AC-5	GCBSL 2018-39A A2		03/05/2021	BANK OF AMERICA	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				6,301	10/20/2028
38176L-AE-1	GCBSL 2018-39A B		10/08/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				70,325	10/20/2028
390607-AE-9	GREAT LAKES DREDGE & DOCK CORPORAT		05/26/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,410,000	4,410,000	4,206,038	4,273,913		37,895		37,895		4,311,809		98,191	98,191	187,180	05/15/2022
398545-AA-1	GRINDING MEDIA INC		10/13/2021	SECURITY CALLED BY ISSUER at 101.844	XXX	12,094,993	11,876,000	11,307,304	11,464,711		99,321		99,321		11,564,032		311,968	311,968	941,574	12/15/2023
40536A-AE-6	HLA 2012-1A B		05/31/2021	MBS PAYDOWN	XXX	621,415	621,415	615,201	621,415						621,415				6,321	08/15/2023
406216-BK-6	HALLIBURTON COMPANY		04/16/2021	MORGAN STANLEY & CO LLC	XXX	453,052	400,000	454,556	454,452		(392)		(392)		454,059		(1,007)	(1,007)	8,611	11/15/2045
409322-AD-6	HAMPTON ROADS PPV LLC		12/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	100,000	100,000	116,830	116,794		(185)		(185)		116,609		(16,609)	(16,609)	6,621	06/15/2053
41161E-AA-6	HARBORWALK FUNDING TRUST		03/01/2021	TRANSFER FROM SCHEDULE D1 TO SCHEDULE BA	XXX	59,750,000	59,750,000	59,750,000	59,750,000						59,750,000				1,516,754	02/15/2069
42809H-AH-0	HESS CORPORATION		05/17/2021	CITIGROUP GLOBAL MARKETS INC	XXX	512,907	415,000	504,457	504,276		(709)		(709)		503,568		9,339	9,339	15,244	04/01/2047
437084-UP-9	HEAT 2006-3 2A4		01/25/2021	MBS PAYDOWN	XXX	112,899	112,899	99,421	102,808		10,091		10,091		112,899				(376)	07/25/2036
440405-AE-8	HORZN 2018-1 A		09/16/2021	MBS PAYDOWN	XXX	2,851,178	2,851,178	2,844,416	2,843,406		7,772		7,772		2,851,178				71,707	12/15/2038
44329H-AL-8	HP COMMUNITIES		09/01/2021	SINKING FUND REDEMPTION	XXX	42,857	42,857	42,857	42,857						42,857				2,411	09/01/2053
44329H-AW-4	HP COMMUNITIES LLC		09/15/2021	SINKING FUND REDEMPTION	XXX	11,413	11,413	11,372	11,383		30		30		11,413				623	09/15/2053
444838-AN-6	HULLS 2014-1A CR		10/18/2021	MBS PAYDOWN	XXX	569,171	569,171	569,171	569,171						569,171				16,642	10/18/2026
445579-AC-9	HUNTC 2018-FL2 AS		06/17/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				7,937	08/15/2028
445579-AE-5	HUNTC 2018-FL2 B		06/17/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				17,896	08/15/2028
445579-AJ-4	HUNTC 2018-FL2 D		06/17/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	750,000	750,000	750,000	750,000						750,000				10,882	08/15/2028
445608-AG-7	HUNTC 2017-FL1 C		06/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	5,900,000	5,900,000	5,880,000	5,928,350		(10,807)		(10,807)		5,917,544		(17,544)	(17,544)	75,150	08/15/2034
445608-AJ-1	HUNTC 2017-FL1 D		06/15/2021	MBS PAYDOWN	XXX	2,000,000	2,000,000	2,022,500	2,046,572		(46,572)		(46,572)		2,000,000				34,575	08/15/2034
44563@-AA-3	HUNT MH BORROWER LLC FEE		10/21/2021	VARIOUS	XXX	72,816,596	71,390,926	71,433,734	71,430,117		(755)		(755)		71,429,362		(38,436)	(38,436)	5,072,312	12/21/2048
44891A-BG-1	HYNMTR 3 02/10/27		10/20/2021	VARIOUS	XXX	2,559,994	2,450,000	2,468,251	2,466,155		(1,930)		(1,930)		2,464,225		95,769	95,769	84,733	02/10/2027
45203L-CX-9	ILSMFH 3.07 06/01/36		12/29/2021	MBS PAYDOWN	XXX	21,256	21,256	21,246	21,246						21,246		10	10	359	06/26/2036
45605P-AM-0	BIND 2016-1A 3		10/15/2021	MBS PAYDOWN	XXX	2,628,471	2,628,471	2,628,471	2,628,471						2,628,471				86,559	04/15/2026
45669W-AC-0	INDX 2007-FLX5 2A1		12/25/2021	MBS PAYDOWN	XXX	1,839,084	1,839,084	1,574,508	1,816,513		22,571		22,571		1,839,084				2,670	08/25/2037
45780K-AG-1	INTOW 2018-1A A		01/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	24,500,000	24,500,000	24,500,000	24,500,000						24,500,000				2,773,400	12/15/2048
45780K-AJ-5	INTOW 2018-1 B		01/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				851,734	12/15/2048
458140-BN-9	INTEL CORPORATION		07/13/2021	TWDIR	XXX	477,345	335,000	480,403			(905)		(905)		479,499		(2,154)	(2,154)	13,358	03/25/2060
45834Q-AA-7	INTEGRIS BAPTIST MEDICAL CENTER IN		07/15/2021	RBCMK	XXX	458,472	400,000	452,396	452,292		(609)		(609)		451,683		6,789	6,789	11,883	08/15/2050
45905U-R7-1	IBRD 2.70 12/37-12/22 (A)		11/17/2021	MORGAN STANLEY	XXX	9,887,500	10,000,000	9,345,000	9,419,404		23,148		23,148		9,442,552		444,948	444,948	240,000	12/28/2037
45905U-XB-5	IBRD 0 6/24/2041-6/24/2021 (5YB)		06/30/2021	SINKING FUND REDEMPTION	XXX	94,860,668	173,000,000	81,629,324	93,500,530		1,360,138		1,360,138		94,860,668				827	06/24/2041
46590L-AV-4	JPMDB 2016-C2 XA		09/30/2021	VARIOUS	XXX	3,803,936		8,472,979	4,524,387		(932,672)		(932,672)		2,780,611		212,221	212,221	1,253,957	06/15/2049
46590M-AT-7	JPMCC 2016-JP2 XA		09/30/2021	VARIOUS	XXX	3,617,612		7,213,390	4,035,435		(537,190)		(537,190)		3,146,171		119,367	119,367	788,581	08/01/2049
46590R-AG-4	JPMCC 2016-JP3 XA		09/30/2021	VARIOUS	XXX	3,489,258		7,095,520	4,048,829		(580,393)		(580,393)		3,060,570		20,822	20,822	808,613	08/15/2049
46590U-AA-0	HENDR 2018-2A A		12/15/2021	MBS PAYDOWN	XXX	1,929,665	1,929,665	1,928,650	1,926,921		2,744		2,744		1,929,665				40,441	10/15/2075
46591A-BC-8	JPMDB 2018-C8 XA		09/30/2021	VARIOUS	XXX	981,547		1,519,340	1,125,626		(141,045)		(141,045)		944,255		(3,034)	(3,034)	191,473	06/15/2051
46603B-AS-8	IVYH 9A CR		05/26/2021	BANK OF AMERICA	XXX	990,450	1,000,000	1,000,000	1,000,000						1,000,000		(9,550)	(9,550)	15,747	01/18/2030
46616P-AA-1	HENDR 2011-1A A		12/15/2021	VARIOUS	XXX	1,618,414	1,618,414	1,617,992	1,618,695		(281)		(281)		1,618,414				42,097	10/15/2056
46616P-AB-9	HENDR 2011-1A B		12/15/2021	MBS PAYDOWN	XXX	381,326	381,326	381,212	380,200		1,127		1,127		381,326				15,601	10/15/2058
46616Q-AA-9	HENDR 2011-2A A		12/15/2021	MBS PAYDOWN	XXX	1,832,541	1,832,541	1,831,492	1,828,939		3,602		3,602		1,832,541				48,199	09/15/2056
46616Q-AB-7	HENDR 2011-2A B		12/15/2021	MBS PAYDOWN	XXX	287,682	287,682	287,673	287,319		363		363		287,682				12,929	09/15/2058
46616V-AA-8	HENDR 2012-1A A		12/15/2021	VARIOUS	XXX	567,618	567,618	587,436	568,243		(624)		(624)		567,618				11,931	02/15/2065
46616V-AB-6	HENDR 2012-1A B		12/15/2021	MBS PAYDOWN	XXX	85,318	85,318	85,299	85,082		236		236		85,318				3,039	02/15/2067
46617A-AA-3	HENDR-2012-3A A		12/15/2021	MBS PAYDOWN	XXX	409,457	409,457	395,332	409,527		(70)		(70)		409,457				7,140	09/15/2065
46617J-AA-4	HENDR 2013-2A A		12/15/2021	MBS PAYDOWN	XXX	454,189	454,189	454,082	456,518		(2,330)		(2,330)		454,189				9,713	03/15/2062
46617T-AA-2	HENDR 2014-1A A		12/15/2021	MBS PAYDOWN	XXX	1,058,559	1,058,559	1,057,961	1,056,648		1,911		1,911		1,058,559				22,066	03/15/2063
46617T-AB-0	HENDR 2014-1A B		12/15/2021	MBS PAYDOWN	XXX	116,502	116,502	116,410	116,277		225		225		116,502				3,029	03/15/2065
46618H-AA-7	HENDR 2014-3A A		12/15/2021	MBS PAYDOWN	XXX	110,490	110,490	106,968	110,164		325		325		110,490				2,018	06/15/2077
46618H-AB-5	HENDR 2014-3A B		12/15/2021	MBS PAYDOWN	XXX	72,103	72,103	72,086	71,994		109		109		72,103				1,671	06/15/2079
46618L-AB-6	HENDR 2015-1A B		12/15/2021	MBS PAYDOWN	XXX	147,881	147,881	147,753	147,666		215		215		147,881				3,692	09/15/2074
46619R-AA-4	HENDR 2015-2A A		12/15/2021	MBS PAYDOWN	XXX	820,898	820,898	820,261	819,619		1,280		1,280		820,898				19,893	03/15/2058

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 Identi-fication	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 (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
46619R-AB-2	HENDR 2015-2A B		12/15/2021	MBS PAYDOWN	XXX	151,426	151,426	151,425	151,132		294		294		151,426				4,578	03/15/2060
46619X-AA-1	HENDR 2015-3A A		12/15/2021	MBS PAYDOWN	XXX	191,623	191,623	191,182	191,295		328		328		191,623				4,347	03/15/2070
46619X-AB-9	HENDR 2015-3A B		12/15/2021	MBS PAYDOWN	XXX	327,340	327,340	327,269	326,580		760		760		327,340				10,368	03/15/2072
46620J-AA-9	HENDR 2017-1A A		12/15/2021	MBS PAYDOWN	XXX	346,968	346,968	346,703	346,315		654		654		346,968				7,581	08/15/2062
46620J-AB-7	HENDR 2017-1A B		12/15/2021	MBS PAYDOWN	XXX	119,571	119,571	125,362	117,010		2,561		2,561		119,571				4,307	08/15/2062
46620V-AA-2	HENDR 2017-2A A		12/15/2021	MBS PAYDOWN	XXX	444,578	444,578	444,377	444,041		536		536		444,578				7,762	09/15/2072
46620V-AB-0	HENDR 2017-2A B		12/15/2021	MBS PAYDOWN	XXX	13,884	13,884	13,876	13,863		21		21		13,884				593	09/17/2074
46644A-BH-4	JPMBB 2015-C27 XA		10/01/2021	VARIOUS	XXX	437,443		647,453	449,029		(80,180)		(80,180)		368,849		68,595	68,595	136,627	02/15/2048
46646R-AL-7	JPMDB 2016-C4 XA		09/30/2021	VARIOUS	XXX	646,904		1,015,022	732,975		(88,242)		(88,242)		598,328		2,171	2,171	130,334	12/15/2049
46648K-AZ-9	JPMDB 2017-C7 B		03/11/2021	CITIGROUP GLOBAL MARKETS	XXX	4,383,438	4,000,000	4,119,980	4,091,181		(2,714)		(2,714)		4,088,467		294,970	294,970	46,054	10/15/2050
46651N-AA-2	JOLAR 2019-1 A		12/15/2021	MBS PAYDOWN	XXX	942,318	942,318	937,502	936,521		1,756		1,756		942,318				20,459	04/15/2044
46651T-AA-9	HENDR 2018-1A A		12/15/2021	MBS PAYDOWN	XXX	204,303	204,303	234,138			(918)		(918)		204,303				3,879	10/15/2072
46665R-AA-7	JGW 2020-D		12/15/2021	VARIOUS	XXX	1,162,150	1,162,150	1,162,150	1,162,150						1,162,150				21,636	01/01/2064
468367-AN-7	JAXM 2015-1A CR		04/22/2021	MBS PAYDOWN	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				10,957	04/15/2027
470170-AA-9	JAMAICA MERCHANT VOUC 5.875 08JUL22		10/08/2021	MBS PAYDOWN	XXX	1,286,372	1,286,372	1,286,372	1,286,372						1,286,372				47,903	07/08/2022
470170-AD-3	NCBJ 2016-1 A		10/08/2021	VARIOUS	XXX	1,953,275	1,953,275	1,953,275	1,953,275						1,953,275				63,015	01/05/2027
47048B-AP-5	JTWN 2015-7A BR		04/26/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,800,000	2,800,000	2,800,000	2,800,000						2,800,000				26,418	07/25/2027
472319-AL-6	JEFFERIES GROUP INC		11/08/2021	SECURITY CALLED BY ISSUER at 105.224	XXX	1,052,240	1,000,000	997,210	999,316		281		281		999,597		403	403	118,865	01/15/2023
47232M-AE-2	JEFFERIES FINANCE LLC		08/06/2021	SECURITY CALLED BY ISSUER at 107.805	XXX	3,234,145	3,000,000	3,000,000	3,000,000						3,000,000				360,187	06/03/2026
47232X-AA-6	JMHT 2010-SILL A		12/10/2021	SINKING FUND REDEMPTION	XXX	75,697	75,697	74,081	75,549		149		149		75,697				2,680	06/10/2055
477164-AA-5	JETBLUE AIRWAYS CORPORATION		11/17/2021	SINKING FUND REDEMPTION	XXX	327,185	327,185	327,185	327,185						327,185				9,816	11/15/2032
48128K-AV-3	JPMCC 2017-JP6 XA		09/30/2021	VARIOUS	XXX	441,878		818,685	523,535		(74,390)		(74,390)		355,926		(7,267)	(7,267)	98,370	07/15/2050
48203R-AG-9	JUNIPER NETWORKS INC		01/11/2021	SECURITY CALLED BY ISSUER at 112.572	XXX	19,868,958	17,650,000	17,447,796	17,561,055		713		713		17,561,768		88,232	88,232	2,470,471	03/15/2024
48203R-AJ-3	JUNIPER NETWORKS INC		01/11/2021	SECURITY CALLED BY ISSUER at 115.754	XXX	8,102,780	7,000,000	6,991,810	6,995,807		24		24		6,995,831		4,169	4,169	1,123,080	06/15/2025
482739-AH-2	KVK 2013-1A CR		11/17/2021	MORGAN STANLEY	XXX	998,750	1,000,000	1,000,000	1,000,000						1,000,000		(1,250)	(1,250)	24,383	01/15/2028
487312-AB-6	KEENAN FORT DETRICK ENERGY		11/15/2021	SINKING FUND REDEMPTION	XXX	199,110	199,110	199,110	199,110						199,110				11,646	05/15/2033
487526-AB-1	KEHE DISTRIBUTORS LLC/FI		09/23/2021	SECURITY CALLED BY ISSUER at 103.000	XXX	208,060	202,000	202,000	202,000						202,000				11,279	10/15/2026
49326E-ED-1	KEYCORP		03/24/2021	MATURITY	XXX	2,000,000	2,000,000	1,998,140	1,999,946		54		54		2,000,000				51,000	03/24/2021
50077L-AW-6	KRAFT HEINZ FOODS CO		01/21/2021	CONVERSION BROKER	XXX	11,325,163	12,694,000	11,290,925	11,322,962		2,201		2,201		11,325,163					10/01/2039
50077L-AY-2	KRAFT HEINZ FOODS CO		01/21/2021	CONVERSION BROKER	XXX	3,419,794	3,250,000	3,420,625	3,419,956		(162)		(162)		3,419,794					10/01/2049
50077L-BG-0	KRAFT HEINZ FOODS CO		01/21/2021	CONVERSION BROKER	XXX	8,351,763	8,150,000	8,352,625	8,351,952		(189)		(189)		8,351,763					06/01/2050
50106G-AE-2	KRONOS ACQ / KIK CUSTOM		03/05/2021	VARIOUS	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				52,222	12/31/2026
50207#-AA-0	LMH SPE AM LLC / LMH SP 5.9 21JUN48		12/21/2021	SINKING FUND REDEMPTION	XXX	1,555,970	1,555,970	1,568,861	1,556,201		(230)		(230)		1,555,970				63,711	06/21/2048
50209L-AA-5	LMRK 2018-1A C		12/15/2021	MBS PAYDOWN	XXX	126,667	126,667	126,661	126,377		290		290		126,667				2,456	06/15/2048
50209L-AB-3	LMRK 2018-1A D		12/15/2021	MBS PAYDOWN	XXX	50,001	50,001	49,984	49,913		88		88		50,001				1,275	06/15/2048
50209L-AC-1	LMRK 2018-1A F		12/15/2021	MBS PAYDOWN	XXX	59,999	59,999	59,983	59,868		131		131		59,999				1,927	06/15/2048
510757-AA-5	LSHR 2020-1A A		08/24/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	22,500,000	22,500,000	22,500,000	22,500,000						22,500,000				488,684	10/15/2029
510757-AC-1	LSHR 2020-1A B		08/24/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	3,750,000	3,750,000	3,750,000	3,750,000						3,750,000				110,697	10/15/2029
510757-AE-7	LSHR 2020-1A C		08/24/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				85,905	10/15/2029
513774-AA-7	LANCASHIRE HOLDINGS LTD		05/13/2021	SECURITY CALLED BY ISSUER at 106.983	XXX	13,105,418	12,250,000	12,287,958	12,262,448		(2,539)		(2,539)		12,259,910		(9,910)	(9,910)	1,286,005	10/01/2022
521865-AZ-8	LEAR CORPORATION		04/16/2021	BTIG, LLC	XXX	431,359	360,000	433,760	433,649		(433)		(433)		433,216		(1,856)	(1,856)	8,138	05/15/2049
525221-EM-5	LXS 2005-7N 1A1A		12/25/2021	MBS PAYDOWN	XXX	221,040	221,040	197,647	219,093		1,948		1,948		221,040				838	12/25/2035
529043-AB-7	LEXINGTON RLTY TR 4.25 15JUN23		05/03/2021	CONVERSION BROKER	XXX	12,444,755	12,475,000	12,353,494	12,440,155		4,600		4,600		12,444,755				200,293	06/15/2023
53947D-AG-1	LNCR 2019-CRE3 C		02/15/2021	MBS PAYDOWN	XXX	40,306	40,306	40,306	40,306						40,306				145	04/15/2034
550786-AS-6	LVII 2009-3 B4B		11/30/2021	MBS PAYDOWN	XXX	258,675	258,675	156,299	247,510		11,165		11,165		258,675				12,371	10/27/2037
550786-AU-1	LVII 2009-3 B4D		10/20/2021	MBS PAYDOWN	XXX	135,031	135,031	19,173	133,576		1,455		1,455		135,031				(162)	10/27/2037
550786-BD-8	LVII 2009-3 6X		10/28/2021	PRIOR YEAR INCOME	XXX														10	10/27/2037
550786-BE-6	LVII 2009-3 7X		10/28/2021	PRIOR YEAR INCOME	XXX														2,411	10/27/2037
55282L-AE-6	MF1 2019-FL2 B		11/26/2021	MBS PAYDOWN	XXX	2,000,000	2,000,000	1,795,000	1,804,340		195,660		195,660		2,000,000				30,839	12/25/2034
55283L-AA-3	MAPSL 2019-1A A		12/15/2021	MBS PAYDOWN	XXX	3,805,022	3,805,022	3,800,208	3,798,084		6,938		6,938		3,805,022				140,926	03/15/2044
55316L-AC-0	MMCLO 2019-2A A2		08/27/2021	VARIOUS	XXX	16,200,000	16,200,000	16,200,000	16,200,000						16,200,000				370,823	04/15/2029
55336V-AP-5	MPLX LP		05/25/2021	MORGAN STANLEY & CO LLC	XXX	531,941	470,000	532,571	532,531		(275)		(275)		532,256		(315)	(315)	14,202	04/15/2058

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 Identi-fication	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 (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
55446M-AA-5	MAACH 2019-1 A		12/15/2021	MBS PAYDOWN	XXX	3,371,559	3,371,559	3,369,047	3,366,900		4,659		4,659		3,371,559				48,656	10/15/2039
55818X-BA-0	MDPK 2015-16A BR		07/09/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				62,468	04/20/2026
565122-AB-4	MAPLE ESCROW SUBSIDIARY INC		05/03/2021	CONVERSION BROKER	XXX	18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				772,296	05/25/2028
56564R-AA-8	MAPSL 2018-1A A		12/15/2021	MBS PAYDOWN	XXX	1,656,231	1,656,231	1,656,172	1,653,018		3,213		3,213		1,656,231				38,329	05/15/2043
56577A-AN-2	MCLO 2014-7A BR		10/29/2021	MBS PAYDOWN	XXX	1,141,008	1,141,008	1,141,008	1,141,008						1,141,008				29,372	10/28/2025
565780-AC-7	MACRE 2018-FL1 AS		11/18/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				77,197	06/15/2028
565780-AE-3	MACRE 2018-FL1 B		11/18/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	11,500,000	11,500,000	11,500,000	11,500,000						11,500,000				199,019	06/15/2028
565780-AG-8	MACRE 2018-FL1 C		11/18/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,500,000	2,500,000	2,503,750	2,499,592		1,938		1,938		2,501,530		(1,530)	(1,530)	63,098	06/15/2028
565780-AJ-2	MACRE 2018-FL1 D		11/18/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				43,459	06/15/2028
565849-AE-6	MARATHON OIL CORP		04/16/2021	TWDIR	XXX	501,680	400,000	474,231	474,009		(843)		(843)		473,166		28,514	28,514	14,593	10/01/2037
571903-BD-4	MARRIOTT INTERNATIONAL INC		09/23/2021	SECURITY CALLED BY ISSUER at 115.324	XXX	17,538,474	15,208,000	15,558,895	15,514,691		(46,932)		(46,932)		15,467,759		(259,759)	(259,759)	3,076,271	05/01/2025
57888@-AB-1	MAVERICK BIDCO INC 1L REV FUNDED		01/01/2021	GCA	XXX	660,000	666,667	666,667	666,667						666,667		(6,667)	(6,667)		04/28/2023
58571L-AB-6	MTEL 2019-1A B		06/15/2021	SECURITY CALLED BY ISSUER at 107.400	XXX	3,060,894	2,850,000	2,850,000	2,850,000						2,850,000				278,193	04/15/2049
58571L-AC-4	MTEL 2019-1A C		06/15/2021	SECURITY CALLED BY ISSUER at 109.894	XXX	2,472,621	2,250,000	2,250,000	2,250,000						2,250,000				290,909	04/15/2049
59156C-AB-7	METLIFE CAPITAL TRUST X		05/03/2021	CONVERSION BROKER	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				150,569	04/08/2068
59156R-BP-2	METLIFE INC		06/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,083,000	1,083,000	1,083,000	1,083,000						1,083,000					12/31/2049
59524E-AB-8	MID-ATLANTIC MILITRY CO		08/02/2021	VARIOUS	XXX	78,648	78,648	89,716	78,780		(132)		(132)		78,648				7,766	08/01/2050
59524E-AC-6	MIDATL 5.30 8/50		08/02/2021	SINKING FUND REDEMPTION	XXX	942,014	942,014	905,978	941,668		345		345		942,014				36,663	08/01/2050
59560W-AC-1	MDST 2010-1 M		08/31/2021	MBS PAYDOWN	XXX	732,423	732,423	731,409	731,409		1,014		1,014		732,423				20,441	12/15/2045
59560W-AE-7	MDST 2010-1 B		08/31/2021	MBS PAYDOWN	XXX	1,464,846	1,464,847	1,533,958	1,464,847		(1)		(1)		1,464,846				54,509	12/15/2045
59802Q-AT-5	MIDO 2012-1A A2RR		05/31/2021	MBS PAYDOWN	XXX	6,300,000	6,300,000	6,300,000	6,300,000						6,300,000				49,041	01/15/2024
598329-AB-6	MIDWEST FAM HSG		07/02/2021	SINKING FUND REDEMPTION	XXX	76,401	76,401	70,213	76,335		66		66		76,401				3,177	01/01/2051
598329-AC-4	MWFAM 5.531 1/51		07/02/2021	SINKING FUND REDEMPTION	XXX	122,871	122,871	119,411	122,834		38		38		122,871				5,095	01/01/2051
60909G-AG-5	MNCLO 2018-1A C		04/23/2021	MBS PAYDOWN	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				39,106	01/25/2028
610333-AU-0	MOCAP 2014-1A BR		10/25/2021	MBS PAYDOWN	XXX	5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				80,090	10/22/2026
610333-AW-6	MOCAP 2014-1A CR		10/25/2021	MBS PAYDOWN	XXX	14,824	14,824	14,824	14,824						14,824				389	10/22/2026
61763X-BH-8	MSBAM 2014-C18 300B		03/11/2021	VARIOUS	XXX	2,126,719	2,000,000	2,000,078	2,000,018		41		41		2,000,059		126,660	126,660	23,588	08/15/2031
61764P-BA-9	MSBAM 2014-C19 LNC1		12/17/2021	MBS PAYDOWN	XXX	239,822	239,822	241,049	239,947		(125)		(125)		239,822				5,206	12/15/2046
61767E-AF-1	MSBAM 2017-C34 XA		09/30/2021	VARIOUS	XXX	780,929		1,001,323	870,932		(106,656)		(106,656)		722,904		16,653	16,653	149,490	11/15/2052
61767Y-BA-7	MSC 2018-H3 XA		09/30/2021	VARIOUS	XXX	904,541		1,366,612	1,024,785		(109,468)		(109,468)		837,345		(10,777)	(10,777)	206,797	07/15/2051
61768H-AX-4	MSC 2019-L2 XA		09/30/2021	VARIOUS	XXX	5,006,892		6,516,745	5,339,932		(476,541)		(476,541)		4,760,990		143,500	143,500	713,377	03/01/2052
623115-AF-9	MOUNT SINAI		07/15/2021	BARCLAYS CAPITAL INC	XXX	320,022	300,000	318,171	318,147		(222)		(222)		317,925		2,097	2,097	8,393	07/01/2050
62405C-AE-4	MHAWK 2014-3A C		04/19/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,000,000	4,000,000	3,922,000	3,966,964		(16,629)		(16,629)		3,950,335		49,665	49,665	30,848	04/18/2025
62405T-AN-7	MHAWK 2013-2A D		04/30/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	1,820,000	1,902,694		1,355		1,355		1,904,049		95,951	95,951	34,086	07/20/2024
62481W-AC-1	MP8 2015-2A BR		06/10/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				35,732	10/28/2027
62481W-AE-7	MP8 2015-2A CR		06/10/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				79,254	10/28/2027
62912X-AC-8	NGPL PIPECO LLC		04/16/2021	JPMORGAN SECURITIES INC	XXX	538,972	400,000	527,904	527,465		(1,474)		(1,474)		525,990		12,982	12,982	15,450	12/15/2037
63172D-AA-9	CFOZ 2019-1 A		02/15/2021	MBS PAYDOWN	XXX	331,709	331,709	331,709	331,709						331,709				3,301	08/15/2034
636792-AB-9	NATIONAL LIFE OF VERMONT		03/01/2021	TRANSFER FROM SCHEDULE D1 TO SCHEDULE BA	XXX	67,470,069	68,080,000	67,460,950	67,469,588		482		482		67,470,069				1,787,100	07/19/2068
638671-AN-7	NATIONWIDE MUTUAL INSURANCE COMPAN		03/01/2021	VARIOUS	XXX	83,806,997	84,000,000	83,804,280	83,806,448		549		549		83,806,997					04/30/2050
64130T-AU-9	NEUB 2015-20A CR		06/10/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	9,250,000	9,250,000	9,250,000	9,250,000						9,250,000				111,667	01/15/2028
64829G-AJ-8	NRZT 2016-2A B1		12/01/2021	MBS PAYDOWN	XXX	65,286	65,286	68,314	65,605		(319)		(319)		65,286				1,789	11/25/2035
65158N-AA-0	NEWMARK GROUP INC		05/03/2021	CONVERSION BROKER	XXX	2,485,529	2,500,000	2,473,425	2,483,767		1,762		1,762		2,485,529				147,170	11/15/2023
65251P-AY-9	NSLP 2014-1A AR		05/26/2021	WELLS FARGO	XXX	930,877	931,734	931,734	931,734						931,734		(857)	(857)	8,808	04/25/2031
65252A-AE-5	NWSTR 2017-1A BN		12/20/2021	MBS PAYDOWN	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				83,001	03/20/2027
65252A-AG-0	NWSTR 2017-1A CN		12/20/2021	MBS PAYDOWN	XXX	2,174,698	2,174,698	2,174,698	2,174,698						2,174,698				80,708	03/20/2027
65252B-AA-1	FSSLF 2015-2A A1N		10/31/2021	VARIOUS	XXX	18,370,424	18,514,583	18,514,583	18,514,583						18,514,583		(144,159)	(144,159)	270,427	04/29/2030

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 Identi-fication	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 (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
65342R-AC-4	NFP CORP		06/04/2021	SECURITY CALLED BY ISSUER at 109.619	XXX	37,270,460	34,000,000	34,000,000	34,000,000						34,000,000				4,566,238	05/15/2025
65409Q-BB-7	NIELSEN FINANCE LLC		03/09/2021	C.L. KING & ASSOCIATES	XXX	350,700	350,000	351,050	350,743		(493)		(493)		350,250		450	450	7,049	04/15/2022
664175-AA-4	GMH MILITARY HSG NAVY NE		10/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	200,000	200,000	209,420	208,442		(104)		(104)		208,338		(8,338)	(8,338)	9,447	10/15/2049
664175-AC-0	GMH MILITARY HSG NAVY NE		10/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	200,000	200,000	195,280	195,752		49		49		195,802		4,198	4,198	9,447	10/15/2049
667274-AA-2	NORTHWELL HEALTHCARE INC		07/15/2021	MABD	XXX	347,385	300,000	341,310	341,217		(603)		(603)		340,614		6,771	6,771	8,555	11/01/2046
67052*-AB-2	ACETO (ATLAS) 1L REV FUNDED		03/31/2021	SINKING FUND REDEMPTION	XXX	1,106,671	1,106,671	1,106,671	1,106,671						1,106,671					04/29/2025
67079B-AE-0	NUTRITION & BIOSCIENCES INC		12/01/2021	CONVERSION BROKER	XXX	10,999,340	11,000,000	10,999,340	10,999,340						10,999,340				238,655	11/15/2040
67079B-AF-7	NUTRITION & BIOSCIENCES INC		12/01/2021	CONVERSION BROKER	XXX	9,999,100	10,000,000	9,999,100	9,999,100						9,999,100				419,050	12/01/2050
67085K-AA-0	OFFUTT AFB AMERICA FIRST		09/01/2021	SINKING FUND REDEMPTION	XXX	93,907	93,907	89,661	93,862		45		45		93,907				3,714	09/01/2050
67092A-AA-3	OCP 2015-8A D		01/19/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	2,257,500	2,451,372		4,287		4,287		2,455,658		544,342	544,342	43,836	04/17/2027
67109W-AL-2	OZLM 2015-12A A2R		05/26/2021	MORGAN STANLEY	XXX	1,000,311	1,000,000	1,000,000	1,000,000						1,000,000		311	311	10,538	04/30/2027
67110A-AU-7	OZLM 2015-13A A2R		11/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				74,745	04/30/2027
67400F-AC-5	OAKCL 2018-1A A1B		03/05/2021	CREDIT SUISSE FIRST BOSTON	XXX	1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				9,743	10/20/2030
67515U-AR-1	OCTR 2016-6A BR		04/06/2021	MBS PAYDOWN	XXX	5,225,000	5,225,000	5,225,000	5,225,000						5,225,000				49,940	07/15/2028
677071-AD-4	OHANA 6.543 4/49		10/01/2021	VARIOUS	XXX	126,653	126,653	152,263	145,188		(570)		(570)		144,617		(17,965)	(17,965)	8,287	04/01/2049
677071-AK-8	OHANA 5.88 10/51		10/01/2021	SINKING FUND REDEMPTION	XXX	133,756	133,756	136,980	133,799		(43)		(43)		133,756				5,949	10/01/2051
677071-AR-3	OHANA 5.658 10/51		10/01/2021	SINKING FUND REDEMPTION	XXX	55,897	55,897	55,897	55,897						55,897				2,388	10/01/2051
677071-AU-6	OHANA 6.0 10/51		10/01/2021	SINKING FUND REDEMPTION	XXX	40,499	40,499	45,131	40,558		(59)		(59)		40,499				1,831	10/01/2051
677071-AV-4	OHANA 6.15 10/51		10/01/2021	SINKING FUND REDEMPTION	XXX	21,000	21,000	28,060	21,109		(109)		(109)		21,000				974	10/01/2051
677071-AW-2	OHANA MILITARY COMM LLC		10/01/2021	SINKING FUND REDEMPTION	XXX	93,463	93,463	98,925	93,540		(77)		(77)		93,463				3,755	10/01/2051
68389X-BY-0	ORACLE CORPORATION		08/20/2021	JEFFERIES & COMPANY INC	XXX	418,396	390,000	450,302			(443)		(443)		449,858		(31,462)	(31,462)	13,472	04/01/2060
69290L-AG-2	PFP 2021-7 C		07/16/2021	MBS PAYDOWN	XXX	50	50	50							50					04/14/2038
69290L-AJ-6	PFP 2021-7 D		07/16/2021	MBS PAYDOWN	XXX	200	200	200							200				2	04/14/2038
69290L-AL-1	PFP 2021-7 E		07/16/2021	MBS PAYDOWN	XXX	60	60	60							60					04/14/2038
69403W-AE-7	NAVASL BASE SAN DIEGO 2006A CL2		07/15/2021	SINKING FUND REDEMPTION	XXX	64,483	64,483	64,483	64,483						64,483				2,712	07/15/2051
69403W-AG-2	NAVASL BASE SAN DIEGO 2006A CL3		07/15/2021	SINKING FUND REDEMPTION	XXX	16,173	16,173	14,588	16,126		46		46		16,173				688	07/15/2051
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP		06/08/2021	SECURITY CALLED BY ISSUER at 103.000	XXX	51,500	50,000	50,000	50,000						50,000				3,082	05/15/2026
69867D-AC-2	PANTHER BF AGGREGATOR 2 LP		07/27/2021	CREDIT SUISSE FIRST BOSTON	XXX	13,166,538	12,150,000	12,105,750	12,111,274		1,396		1,396		12,112,669		1,053,868	1,053,868	723,119	05/15/2027
70069F-HV-2	PPSI 2005-WHQ2 M2		12/25/2021	MBS PAYDOWN	XXX	992,239	992,239	871,310	954,092		38,147		38,147		992,239				4,537	05/25/2035
70163Q-AC-2	PARLI 2020-1A B		12/10/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				80,642	08/12/2030
718172-BD-0	PHILIP MORRIS INTERNATIONAL INC		07/22/2021	BARCLAYS CAPITAL INC	XXX	441,562	345,000	451,194			(1,627)		(1,627)		449,567		(8,005)	(8,005)	11,726	11/15/2043
71839#-AA-2	PHILLIES FUNDING LP		10/10/2021	SINKING FUND REDEMPTION	XXX	310,510	310,510	310,510	310,510						310,510				12,144	07/10/2030
72650T-AA-6	PLAINS END FINANCING LLC		10/15/2021	SINKING FUND REDEMPTION	XXX	293,875	293,875	293,875	293,875						293,875				11,095	04/15/2028
73557*-AB-0	PORT WA GENERATING STATION		12/15/2021	SINKING FUND REDEMPTION	XXX	188,065	188,065	232,001	189,991		(1,925)		(1,925)		188,065				6,168	06/15/2033
74164M-AA-6	PRIMERICA INC		12/20/2021	SECURITY CALLED BY ISSUER at 102.318	XXX	7,059,908	6,900,000	6,889,167	6,897,981		1,255		1,255		6,899,237		763	763	628,772	07/15/2022
741771-AA-7	PRINCESS JULIANA INTL		12/20/2021	SINKING FUND REDEMPTION	XXX	273,946	273,946	272,576	273,113		833		833		273,946				9,481	12/20/2027
74840L-AB-8	QUICKEN LOANS INC		10/05/2021	SECURITY CALLED BY ISSUER at 107.750	XXX	431,000	400,000	382,838	386,879		1,179		1,179		388,057		11,943	11,943	56,667	01/15/2028
75405R-AC-7	RPRO 2005-1A B		10/20/2021	MBS PAYDOWN	XXX	4,403,844	4,403,844	4,194,096	4,415,924		(12,079)		(12,079)		4,403,844				30,610	03/23/2024
75620T-AS-7	RCTTE 2015-1A BR		03/18/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	3,003,750	3,002,210		2,402		2,402		3,004,612		(4,612)	(4,612)	18,973	10/20/2027
75620T-AT-5	RCTTE 2015-1A CR		03/18/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,005,319	2,001,477		1,612		1,612		2,003,090		(3,090)	(3,090)	15,960	10/20/2027
75774F-AA-0	REDSTN 5.59 9/36		09/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	85,000	85,000	79,595	80,467		150		150		80,617		4,383	4,383	4,752	09/01/2036
75887N-AN-9	REGT6 2016-1A BR		05/13/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				37,981	07/20/2028
759351-AP-4	REINSURANCE GROUP OF AMERICA INCOR		03/16/2021	STIFEL NICOLAUS	XXX	1,040,740	1,000,000	994,720	994,970		98		98		995,068		45,672	45,672	8,138	06/15/2030
759468-AC-5	RELIANCE HOLDING USA INC		05/03/2021	CONVERSION BROKER	XXX	6,006,012	6,000,000	6,061,080	6,008,556		(2,544)		(2,544)		6,006,012				231,300	02/14/2022
76125G-AA-2	RESTLAS 2013 LLC		01/08/2021	SINKING FUND REDEMPTION	XXX	3,880,285	3,880,285	3,880,285	3,880,285						3,880,285				98,085	01/02/2022
761713-AT-3	REYNOLDS AMERICAN INC		06/22/2021	CITIGROUP GLOBAL MARKETS INC	XXX	396,132	295,000	405,684	405,423		(2,288)		(2,288)		403,134		(7,002)	(7,002)	14,437	06/15/2037
77775*-BT-7	ROSENTHAL & ROSENTHAL INC		07/19/2021	VARIOUS	XXX	1,200,000	1,200,000	1,198,164	1,199,618		138		138		1,199,756		244	244	48,000	07/23/2022
78410B-AS-4	SCOF 2015-2A B1R		03/05/2021	PARIBAS	XXX	4,750,000	4,750,000	4,750,000	4,750,000						4,750,000				39,957	07/15/2028
78410B-AU-9	SCOF 2015-2A B2R		03/05/2021	PARIBAS	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				25,236	07/15/2028

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 (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
80306A-AA-8	SAPA 2018-1A A		12/15/2021	MBS PAYDOWN	XXX	1,740,131	1,740,131	1,712,904	1,735,102		5,028		5,028		1,740,131				43,424	03/15/2040
80307A-AA-7	SAPA 2020-1A A		12/01/2021	MBS PAYDOWN	XXX	1,278,541	1,278,541	1,278,522	1,278,364		177		177		1,278,541				24,124	03/15/2040
81744Y-AA-4	SMET 13-4		12/25/2021	MBS PAYDOWN	XXX	434,101	434,101	388,317	422,773		11,328		11,328		434,101				4,335	04/25/2043
81761T-AA-3	SERV 2020-1 A21		11/01/2021	MBS PAYDOWN	XXX	33,375	33,375	33,375	33,375						33,375				608	01/30/2051
81761T-AC-9	SERV 2020-1 A2II		11/01/2021	MBS PAYDOWN	XXX	184,125	184,125	184,125	184,125						184,125				3,943	01/30/2051
81882E-AQ-5	SHACK 2015-8A BR		09/30/2021	BARCLAYS CAPITAL INC	XXX	996,500	1,000,000	1,001,000	1,001,097		125		125		1,001,222	(4,722)	(4,722)		14,480	10/20/2027
82323M-AA-7	SAIL 2018-1 CN		12/17/2021	MBS PAYDOWN	XXX	280,094	585,571	280,094	280,094						280,094				1,698	09/15/2065
82669G-AS-3	SIGNATURE BANK		04/19/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				318,000	04/22/2026
83545*-AC-2	SONIC HEALTHCARE LTD		01/13/2021	MATURITY	XXX	16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				408,000	01/13/2021
83546D-AF-5	SONIC 2018-1A A2		09/10/2021	MBS PAYDOWN	XXX	2,790,625	2,790,625	2,789,401	2,789,749		876		876		2,790,625				123,997	02/20/2048
83546D-AQ-1	SONIC 2021-1A A2II		12/20/2021	MBS PAYDOWN	XXX	31,500	31,500	31,500							31,500				161	08/20/2051
83712E-GZ-1	SCSMFH 3.5 3/1/2038		09/03/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	101,000	101,000	101,000	101,000						101,000				2,697	03/01/2038
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN		08/15/2021	SINKING FUND REDEMPTION	XXX	124,179	124,179	124,179	124,179						124,179				3,593	08/15/2033
842400-GY-3	SOUTHERN CALIFORNIA EDISON COMPANY		08/19/2021	JPMORGAN SECURITIES INC	XXX	430,755	470,000	466,743			36		36		466,779	(36,024)	(36,024)		8,550	02/01/2051
84762L-AU-9	SPECTRUM BRANDS INC		03/10/2021	MORGAN STANLEY	XXX	2,880,500	2,800,000	2,891,672	2,884,928		(11,397)		(11,397)		2,873,531	6,969	6,969		105,992	07/15/2025
84858D-AA-6	SPIRIT AIR 2015-1 PTT A		10/01/2021	SINKING FUND REDEMPTION	XXX	144,857	144,857	144,857	144,857						144,857				4,454	10/01/2029
85208U-AA-2	SPRTE 2021-1 A		12/16/2021	MBS PAYDOWN	XXX	227,400	227,400	225,675			342		342		227,400				616	10/15/2046
854432-AD-3	STANI 2014-1A D		12/15/2021	MBS PAYDOWN	XXX	1,783,630	1,783,630	1,527,233	1,712,926		70,704		70,704		1,783,630				57,873	06/15/2025
857477-AQ-6	STATE STREET CORP		03/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	11,967,000	11,967,000	11,967,000	11,967,000						11,967,000					05/14/2049
857740-AE-4	SPST 2021-WL1 E		12/02/2021	MBS PAYDOWN	XXX	666,667	666,667	666,667							666,667				12,104	01/24/2023
857740-AF-1	SPST 2021-WL1 F		12/02/2021	MBS PAYDOWN	XXX	666,667	666,667	666,667							666,667				14,986	01/24/2023
85815C-AA-7	STRC 2018-1A A		03/30/2021	BARCLAYS CAPITAL INC	XXX	47,796,750	48,500,000	48,500,000	48,500,000						48,500,000	(703,250)	(703,250)		280,972	04/15/2031
859428-AT-1	STERLING NATIONAL BANK		04/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	12,000,000	12,000,000	12,060,000	12,003,655		(3,655)		(3,655)		12,000,000				315,000	04/01/2026
86190B-AB-0	STR 2021-1 A2		12/20/2021	MBS PAYDOWN	XXX	20,500	20,500	20,491			33		33		20,500				162	06/20/2051
86190B-AD-6	STR 2021-1A A4		12/20/2021	MBS PAYDOWN	XXX	3,750	3,750	3,748			8		8		3,750				37	06/20/2051
86212V-AA-2	STR 2016-1A A1		12/20/2021	MBS PAYDOWN	XXX	790,340	790,340	789,921	788,702		1,638		1,638		790,340				17,056	10/20/2046
86212V-AB-0	STR 2016-1A A2		12/20/2021	MBS PAYDOWN	XXX	224,770	224,770	228,249	224,675		95		95		224,770				5,291	10/20/2046
86212V-AE-4	STR 2018-1A A2		12/20/2021	MBS PAYDOWN	XXX	215,000	215,000	214,919	214,516		483		483		215,000				4,996	10/20/2048
86213A-AB-5	STR 2013-3A A2		11/22/2021	VARIOUS	XXX	6,144,224	6,144,224	6,147,103	6,146,359		256		256		6,146,615	(2,390)	(2,390)		290,542	11/20/2043
86213B-AB-3	STR 2014-1A A2		12/20/2021	MBS PAYDOWN	XXX	50,000	50,000	50,632	49,956		44		44		50,000				1,354	04/20/2044
86213C-AB-1	STR 2015-1A A2		12/20/2021	MBS PAYDOWN	XXX	52,500	52,500	53,150	52,470		30		30		52,500				1,186	04/20/2045
86358E-RB-4	SAIL 2005-2 M2		12/25/2021	MBS PAYDOWN	XXX	156,693	156,693	131,083	146,138		10,554		10,554		156,693				747	03/25/2035
86359B-RC-7	SASCO SERIES 2004-9XS CLASS 1A5		12/01/2021	MBS PAYDOWN	XXX	951,527	951,527	961,042	951,527						951,527				28,513	05/25/2034
86359D-EN-3	SASC SERIES 2005-9XS CLASS 1A3B		12/01/2021	MBS PAYDOWN	XXX	164,001	164,001	164,001	164,001						164,001				4,717	06/25/2035
86359U-AE-9	SASC 2006-OPT1 A5		12/25/2021	MBS PAYDOWN	XXX	609,425	609,425	506,204	578,964		30,461		30,461		609,425				1,343	04/25/2036
864662-AR-2	SUDSM 2013-1A CR		08/18/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				44,654	01/17/2026
86668@-AA-8	SCA 2019-1 A		12/16/2021	SINKING FUND REDEMPTION	XXX	1,647,492	1,647,492	1,647,492	1,647,492						1,647,492				16,325	12/15/2027
87233G-AA-8	TCP 2016-1A A1ST		12/16/2021	MBS PAYDOWN	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				38,705	12/15/2028
87233G-AC-4	TCP 2016-1A A1SF		12/16/2021	MBS PAYDOWN	XXX	4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				80,002	12/15/2028
87233G-AE-0	TCP 2016-1A A1J		12/16/2021	MBS PAYDOWN	XXX	1,951,406	1,951,406	1,951,406	1,951,406						1,951,406				48,644	12/15/2028
87249F-AE-4	TICP 2018-3R B		09/30/2021	BARCLAYS CAPITAL INC	XXX	7,984,000	8,000,000	8,000,000	8,000,000						8,000,000		(16,000)	(16,000)	119,719	04/20/2028
87249X-AA-3	THLLS 2019-2A A1		11/10/2021	VARIOUS	XXX	47,000,000	47,000,000	47,000,000	47,000,000						47,000,000				1,003,971	10/17/2031
87250L-AA-5	THLLS 2019-1A A		05/26/2021	VARIOUS	XXX	51,000,000	51,000,000	51,000,000	51,000,000						51,000,000				609,364	04/15/2030
87264A-AP-0	T-MOBILE USA INC		03/29/2021	SECURITY CALLED BY ISSUER at 103.250	XXX	1,032,500	1,000,000	1,001,250	1,000,534		(40)		(40)		1,000,494	(494)	(494)		78,000	01/15/2026
87264A-AU-9	T-MOBILE USA INC		03/04/2021	C.L. KING & ASSOCIATES	XXX	2,523,914	2,467,000	2,537,926	2,528,954		(9,276)		(9,276)		2,519,678	4,235	4,235		66,917	02/01/2026
87342R-AC-8	BELL 2016-1A A23		11/26/2021	MBS PAYDOWN	XXX	678,900	678,900	678,846	678,895		5		5		678,900				21,088	05/25/2046
87342R-AD-6	BELL 2018-1A A2I		08/19/2021	VARIOUS	XXX	6,860,000	6,860,000	6,174,000	6,201,494		95,023		95,023		6,296,517	563,483	563,483		216,683	11/25/2048
87342R-AE-4	BELL 2018-1 A2II		11/25/2021	MBS PAYDOWN	XXX	150,000	150,000	150,000	150,000						150,000				4,631	11/25/2048
87404L-AA-0	TLWND 2019-1 A		12/15/2021	VARIOUS	XXX	5,824,107	5,824,107	5,085,967	5,086,449						5,086,449	737,658	737,658		122,752	12/15/2044
878091-BD-8	TEACHERS INSURANCE AND ANNUITY ASS		03/01/2021	TRANSFER FROM SCHEDULE D1 TO SCHEDULE BA	XXX	2,175,241	2,040,000	2,187,920	2,175,782		(541)		(541)		2,175,241				49,980	09/15/2044
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASS		03/01/2021	TRANSFER FROM SCHEDULE D1 TO SCHEDULE BA	XXX	21,971,090	22,000,000	21,970,740	21,970,992		98		98		21,971,090					05/15/2050
87970U-AS-5	TELOS 2014-6A A1R		03/30/2021	VARIOUS	XXX	235,217	235,217	235,511	235,456		295		295		235,751	(534)	(534)		1,451	01/17/2027
88315L-AC-2	TMCL 2019-1A A		04/30/2021	VARIOUS	XXX	23,660,000	23,660,000	23,482,531	23,487,985		12,026		12,026		23,500,011	159,989	159,989		308,687	04/20/2044

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 Identi-fication	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 (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
88315L-AE-8	TMCL 2020-1A A		03/31/2021	VARIOUS	XXX	22,598,837	22,196,938	22,193,178	22,192,966		(565)		(565)		22,192,401		406,436	406,436	133,877	08/21/2045
88315L-AG-3	TMCL 2020-2A A		02/04/2021	VARIOUS	XXX	21,774,275	21,487,896	21,481,500	21,481,706		(653)		(653)		21,481,053		293,223	293,223	57,127	09/20/2045
88576N-AP-3	HENDR 2007-3A A1		12/15/2021	MBS PAYDOWN	XXX	315,711	315,711	325,985	315,634		78		78		315,711				10,173	10/15/2048
88576P-AC-7	HENDR 2004-A A1		12/15/2021	MBS PAYDOWN	XXX	152,898	152,898	125,377	149,719		3,179		3,179		152,898				303	09/15/2045
88576R-AA-7	321 HENDERSON REC III CL A		12/15/2021	MBS PAYDOWN	XXX	1,124,763	1,124,763	1,124,460	1,122,162		2,602		2,602		1,124,763				37,839	01/15/2044
88576U-AA-0	HENDR 2008-2A		12/15/2021	MBS PAYDOWN	XXX	867,308	867,308	866,940	865,249		2,059		2,059		867,308				29,051	12/15/2030
88576V-AA-8	321 HENDERSON RECEIVABLES V 2008-A		12/15/2021	MBS PAYDOWN	XXX	1,119,445	1,119,445	1,081,796	1,114,443		5,002		5,002		1,119,445				50,206	06/15/2045
886528-AA-6	TIERRA 6.028 9/54		09/15/2021	SINKING FUND REDEMPTION	XXX	54,937	54,937	54,937	54,937						54,937				2,496	09/15/2054
89543Y-AA-0	TRI-COMMAND MILITARY HSG		08/15/2021	SINKING FUND REDEMPTION	XXX	280,635	280,635	280,635	280,635						280,635				11,022	02/15/2048
89566E-A@-7	TRI-STATE GENERATION & TRANSMISSIO		04/08/2021	MATURITY	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				157,750	04/08/2021
89655Y-AA-4	TRL 2009-1A A		12/16/2021	MBS PAYDOWN	XXX	484,546	484,546	531,439	488,989		(4,444)		(4,444)		484,546				23,173	11/16/2039
89989F-AA-2	TURBN 2013-1A A		05/28/2021	VARIOUS	XXX	23,526,756	25,546,534	20,437,227	20,437,227						20,437,227		3,089,529	3,089,529	598,492	12/13/2048
89989F-AB-0	TURBN 2013-1A B		06/30/2021	VARIOUS	XXX	698,265	1,011,979	556,689	556,689						556,689		141,576	141,576	33,332	12/13/2048
90139A-AA-0	CL-DAL 2020 A		11/19/2021	VARIOUS	XXX	114,423,732	109,572,608	109,572,608	109,572,608						109,572,608				8,346,661	12/15/2045
90139A-AB-8	CL-DAL 2020 B		11/18/2021	VARIOUS	XXX	7,421,469	6,828,696	6,828,696	6,828,696						6,828,696				1,040,839	12/15/2045
90276C-AF-8	UBSCM 2017-C2 XA		10/22/2021	VARIOUS	XXX	4,481,673		8,191,998	5,245,530		(736,371)		(736,371)		4,509,160		(27,486)	(27,486)	900,749	08/15/2050
902973-AY-2	US BANCORP		04/15/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	27,500,000	27,500,000	27,500,000	27,500,000						27,500,000					12/31/2049
909319-AA-3	UNITED AIRLINES INC		08/15/2021	SINKING FUND REDEMPTION	XXX	1,694,784	1,694,784	1,694,784	1,694,784						1,694,784				54,657	08/15/2025
909320-AA-4	UNITED AIR 2014-2 A PTT		09/03/2021	SINKING FUND REDEMPTION	XXX	676,597	676,597	674,802	676,472		125		125		676,597				19,021	09/03/2026
90983V-AA-1	MCGAFB 5.611 9/51		09/15/2021	SINKING FUND REDEMPTION	XXX	236,825	236,825	245,058	236,763		62		62		236,825				9,966	09/15/2051
912909-AR-9	UNITED STATES STEEL CORP		03/10/2021	SECURITY CALLED BY ISSUER at 112.000	XXX	35,421,661	30,250,000	28,636,163	28,775,951		46,846		46,846		28,822,797		1,427,203	1,427,203	6,148,683	06/01/2025
915271-AA-8	UNIVEST CORPORATION OF PENNSYLVAN		10/04/2021	VARIOUS	XXX	2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				33,317	03/30/2025
92240M-BF-4	VECTOR GROUP LTD		02/01/2021	SECURITY CALLED BY ISSUER at 101.531	XXX	17,833,920	17,565,000	17,172,343	17,258,909		5,212		5,212		17,264,121		300,879	300,879	806,848	02/01/2025
92329J-BA-6	VENTR 2012-12A BRR		02/12/2021	MBS PAYDOWN	XXX	4,750,000	4,750,000	4,750,000	4,750,000						4,750,000				13,907	02/28/2026
92329J-BC-2	VENTR 2012-12A CRR		02/12/2021	MBS PAYDOWN	XXX	26,550,000	26,550,000	26,550,000	26,550,000						26,550,000				99,566	02/28/2026
92329X-AS-7	VENTR 2014-16A BRR		03/30/2021	BARCLAYS CAPITAL INC	XXX	6,930,000	7,000,000	7,000,000	7,000,000						7,000,000		(70,000)	(70,000)	48,346	01/15/2029
92329X-AU-2	VENTR 2014-16A CRR		05/27/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				99,361	01/15/2029
92329Y-AQ-9	VENTR 2014-17A CRR		05/26/2021	ROBERT W. BAIRD & CO. INCORPORATED	XXX	997,880	1,000,000	1,000,000	1,000,000						1,000,000		(2,120)	(2,120)	12,990	04/15/2027
92345Y-AA-4	VERISK ANALYTICS INC		05/01/2021	MATURITY	XXX	23,000,000	23,000,000	22,946,640	22,997,658		2,342		2,342		23,000,000				667,000	05/01/2021
92838@-AA-1	VISTA RIDGE LLC		12/31/2021	VARIOUS	XXX	173,036	173,036	173,036	173,036						173,036				2,464	10/14/2049
92870V-AE-5	VOLTAGE FINANCE CLASS A		10/19/2021	SINKING FUND REDEMPTION	XXX	1,173,121	1,173,121	1,173,121	1,173,121						1,173,121				(234,592)	10/15/2028
92870V-AF-2	VOLTAGE FINANCE CLASS B		10/25/2021	SINKING FUND REDEMPTION	XXX	126,836	126,836	126,836	126,836						126,836					10/15/2028
92938G-AG-3	WFRBS 2013-C17 XA		09/30/2021	VARIOUS	XXX	434,279		1,934,789	615,695		(172,277)		(172,277)		244,315		(9,139)	(9,139)	213,702	12/15/2046
92940P-AG-9	WRKCO INC		03/16/2021	JEFFERIES & COMPANY INC	XXX	4,083,040	4,000,000	3,990,560	3,990,878		130		130		3,991,008		92,032	92,032	31,000	06/15/2033
930059-A@-9	WADDELL AND REED FINANCIAL INC		01/13/2021	MATURITY	XXX	1,750,000	1,750,000	1,741,723	1,749,898		102		102		1,750,000				50,313	01/13/2021
93142*-AA-2	WALGREENS CO SERIES 2002A		12/15/2021	VARIOUS	XXX	397,874	397,874	397,624	397,633						397,633		241	241	14,234	11/15/2028
94354K-AA-8	WAAV 2019-1 A		12/15/2021	MBS PAYDOWN	XXX	1,270,183	1,270,183	1,256,738	1,188,099		2,477		2,477		1,270,183				23,363	09/15/2044
94949L-AN-0	WELF 2016-2A A2R		05/26/2021	DEUTSCHE BANK SECURITIES INC	XXX	3,000,843	3,000,000	3,000,000	3,000,000						3,000,000		843	843	32,917	10/20/2028
94980G-BB-6	WFHET SERIES 2004-2W CLASS AI8I		09/01/2021	MBS PAYDOWN	XXX	1,045,575	1,045,575	914,072	1,043,288		2,288		2,288		1,045,575				21,820	09/25/2034
94989T-BC-7	WFCM 2015-LC22 XA		10/01/2021	VARIOUS	XXX	1,849,070		4,566,741	2,234,006		(393,874)		(393,874)		1,840,132		8,938	8,938	554,482	09/15/2058
94989X-BF-1	WFCM 2015-NXS4 XA		10/22/2021	VARIOUS	XXX	1,555,718		2,987,857	1,466,418		(224,914)		(224,914)		1,241,504		314,214	314,214	394,613	12/15/2048
94989Y-BC-6	WFCM 2016-C32 XA		09/30/2021	VARIOUS	XXX	3,081,202		6,690,207	3,512,279		(499,623)		(499,623)		2,516,383		68,546	68,546	734,801	01/01/2059
95000A-AX-5	WFCM 2015-P2 XA		09/30/2021	VARIOUS	XXX	4,432,733		9,253,711	4,602,354		(640,424)		(640,424)		2,872,969		470,803	470,803	1,052,989	12/01/2048
95000C-BE-2	WFCM 2016-NXS5 XA		10/22/2021	VARIOUS	XXX	1,139,344		2,346,126	1,206,227		(195,896)		(195,896)		1,010,331		129,014	129,014	288,140	01/01/2059
95000F-AW-6	WFCM 2016-C35 XA		10/22/2021	VARIOUS	XXX	7,384,783		15,320,597	8,480,919		(1,400,814)		(1,400,814)		7,080,105		304,677	304,677	1,736,869	07/15/2048
95000P-AH-7	WFCM 2016-C37 XA		09/30/2021	VARIOUS	XXX	1,760,667		4,694,245	2,808,293		(2,329,637)		(2,329,637)				1,282,011	1,282,011	592,213	12/15/2049
95000U-2M-4	WELLS FARGO & COMPANY		06/21/2021	CITIGROUP GLOBAL MARKETS INC	XXX	475,717	350,000	481,999			(1,080)		(1,080)		480,919		(5,203)	(5,203)	12,623	04/04/2051
95001G-AL-7	WFCM 2017-C42 B		03/16/2021	CITIGROUP GLOBAL MARKETS	XXX	3,163,039	2,900,000	2,986,939	2,970,470		(1,925)		(1,925)		2,968,545		194,494	194,494	34,495	12/15/2050
95058X-AC-2	WEN 2015-1A A23		06/22/2021	VARIOUS	XXX	47,375,000	47,375,000	47,318,885	47,333,369		8,918		8,918		47,342,286		32,714	32,714	1,105,028	06/15/2045
95058X-AD-0	WEN 2018-1A A2I		06/22/2021	VARIOUS	XXX	1,794,500	1,794,500	1,632,995	1,638,148		20,679		20,679		1,658,826		135,674	135,674	72,856	03/15/2048
95058X-AL-2	WEN 2021-1 A2II		12/15/2021	MBS PAYDOWN	XXX	160,000	160,000	160,000							160,000				1,579	06/15/2051
956708-AA-9	WEST VIRGINIA UNITED HEALTH SYSTEM		07/15/2021	MORGAN STANLEY	XXX	263,866	200,000	256,292	256,170		(719)		(719)		255,452		8,414	8,414	7,714	06/01/2048

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 Identi-fication	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 (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
95765P-AA-7	WESTERN & SOUTHERN LIFE		03/01/2021	TRANSFER FROM SCHEDULE D1 TO SCHEDULE BA	XXX	23,422,929	23,500,000	23,420,785	23,422,724		205		205		23,422,929				605,125	01/15/2049
95829T-AA-3	WSTGRP 6.75 3/57		09/15/2021	SINKING FUND REDEMPTION	XXX	98,333	98,333	98,333	98,333						98,333				5,003	03/15/2057
96208T-AA-2	WEX INC		02/03/2021	VARIOUS	XXX	3,006,178	3,000,000	3,016,500	3,006,781		(6,781)		(6,781)		3,000,000		6,178	6,178	73,223	02/01/2023
969268-DN-8	CA WILLIAM S HART UHSD 2020		02/02/2021	TD SECURITIES LLC	XXX	3,045,540	3,000,000	3,000,000	3,000,000						3,000,000		45,540	45,540	8,074	08/01/2037
96928*-CH-8	CTL - WALGREENS POOL III		12/16/2021	SINKING FUND REDEMPTION	XXX	377,597	377,597	377,599	377,599						377,599		(1)	(1)	11,258	11/15/2034
96928*-EB-9	CTL - WALMART (ANAHEIM CA)		12/15/2021	SINKING FUND REDEMPTION	XXX	257,654	257,654	257,654	257,871						257,871		(217)	(217)	6,621	01/15/2023
96950F-AF-1	WILLIAMS PARTNERS LP		04/16/2021	CITIGROUP GLOBAL MARKETS INC	XXX	497,963	380,000	496,504	496,196		(1,202)		(1,202)		494,994		2,970	2,970	12,303	04/15/2040
974153-AB-4	WSTOP 2020-1A A2		09/07/2021	MBS PAYDOWN	XXX	30,000	30,000	30,000	30,000						30,000				616	12/05/2050
97770*-AA-2	WOLFENT 2021-1 A		11/23/2021	MBS PAYDOWN	XXX	10,720,373	10,720,373	10,720,373							10,720,373				149,040	05/20/2045
978097-AF-0	WOLVERINE WORLD WIDE INC		08/26/2021	SECURITY CALLED BY ISSUER at 107.338	XXX	3,220,140	3,000,000	3,000,000	3,000,000						3,000,000				369,421	05/15/2025
97988Q-AC-8	WDMNT 2017-2A B		03/10/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	6,750,000	6,750,000	6,750,000	6,750,000						6,750,000				68,419	07/18/2028
97988Q-AE-4	WDMNT 2017-2A C		03/10/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	6,000,000	6,000,000	6,026,000	6,013,696		(419)		(419)		6,013,276		(13,276)	(13,276)	77,384	07/18/2028
98462Y-AA-8	YAMANA GOLD INC 4.95 15JUL24		09/30/2021	SECURITY CALLED BY ISSUER at 111.698	XXX	2,233,960	2,000,000	1,997,900	1,999,121		173		173		1,999,294		706	706	332,960	07/15/2024
BGH18D-WW-2	NEW CARDINALS STADIUM 6.18 30JUN32		08/04/2021	SINKING FUND REDEMPTION	XXX	232,480	232,480	232,480	232,480						232,480				14,367	06/30/2032
BGH2BU-R6-1	NATIONAL FOOTBALL 0.00 31MAR24 FRN		04/22/2021	VARIOUS	XXX	5,008,652	4,999,999	4,999,999	4,999,999						4,999,999		8,654	8,654	(926,988)	02/28/2024
BGH2Z7-9J-8	CTL - WALGREENS		12/17/2021	VARIOUS	XXX	845,011	845,011	845,334	845,334						845,334		(323)	(323)	87,780	01/15/2035
BGH2ZY-BR-8	CTL - WALGREENS POOL II		12/16/2021	SINKING FUND REDEMPTION	XXX	117,395	117,395	117,395	117,395						117,395				4,146	06/15/2034
BGH312-1U-7	WADDELL + REED FINL IN 5.75 13JAN21		01/13/2021	MATURITY	XXX	13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				373,750	01/13/2021
BGH316-1A-2	ROSENTHAL + ROSEN 6.4 24JUN21 RESTR		07/09/2021	VARIOUS	XXX	2,142,857	2,142,857	2,142,857	2,142,857						2,142,857				(187,554)	09/25/2022
BGH330-18-8	SUTTONPARK STRUC 5.14 15NOV52 REST		12/15/2021	MBS PAYDOWN	XXX	73,416	73,416	70,904	73,148		268		268		73,416				1,972	11/15/2052
BGH35K-HQ-5	AT FDG NT ISSUER LLC 4.25 23SEP27		12/23/2021	VARIOUS	XXX	1,689,126	1,689,126	1,689,126	1,689,126						1,689,126				38,235	08/15/2027
BGH35K-HR-3	AT FDG NT ISSUER LLC 6.125 23SEP27		12/24/2021	SINKING FUND REDEMPTION	XXX	966,667	966,667	966,667	966,667						966,667				37,005	08/15/2027
BGH36H-P6-6	CORVIAS MGMT FEE 6.25 01JAN44 RESTR		07/06/2021	SINKING FUND REDEMPTION	XXX	621,181	621,181	621,181	621,181						621,181				34,369	12/01/2043
BGH37V-3J-0	QPSPCF LP (QUANTUM PARTNERS)		01/23/2021	MATURITY	XXX	14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				383,600	01/23/2021
BGH3DR-5C-5	BRAD 2014-1 RESECURITI 0.00 12MAR21		08/27/2021	VARIOUS	XXX	3,594,132	3,594,132	3,594,132	3,594,132						3,594,132				8,423	03/12/2026
BGH3K2-V7-4	ICON BRAND HLDGS LLC 4.229 25JAN43		11/16/2021	MBS PAYDOWN	XXX	7,330,426	10,000,000	5,400,000	5,400,000						5,400,000		1,930,426	1,930,426	497,266	01/25/2043
BGH48J-50-3	HUNT MH BORROWER LLC FEE		10/21/2021	VARIOUS	XXX	2,839,555	2,792,078	2,835,411	2,833,453		(6,611)		(6,611)		2,826,842		(34,764)	(34,764)	87,197	12/21/2048
BGH402-R9-7	CVS LEASE PASS THROUGH TRUST		12/10/2021	SINKING FUND REDEMPTION	XXX	286,233	286,233	286,233	286,233						286,233				5,443	10/10/2038
BGH53G-1U-9	ENCORE CAPITAL GROUP INC		11/12/2021	VARIOUS	XXX	4,078,313	4,078,313	4,078,313	4,078,313						4,078,313				143,417	08/11/2024
BGH559-EB-1	CVS LEASE PASS THROUGH TRUST		12/10/2021	SINKING FUND REDEMPTION	XXX	398,614	398,614	398,614	398,614						398,614				8,473	10/10/2039
BGH58D-JL-2	CTL - ARKANSAS STATE UNIVERSITY		12/20/2021	SINKING FUND REDEMPTION	XXX	14,063	14,063	14,204	14,066		(2)		(2)		14,063				358	08/20/2043
BGH5C2-LR-5	AASET 2014-1 AR		12/15/2021	VARIOUS	XXX	5,686,933	5,686,933	5,686,933	5,686,933						5,686,933				101,646	01/15/2043
BGH5DF-CN-4	CTL - FBI BRONX TRUST 2018		12/15/2021	SINKING FUND REDEMPTION	XXX	419,578	419,578	419,584	419,584						419,584		(6)	(6)	8,805	07/15/2033
BGH5M5-8R-2	FDF 2015-1X A		02/18/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,500,000	2,500,000	2,496,250	2,496,991		35		35		2,497,026		2,974	2,974		11/12/2030
BGH5TT-XW-4	CTL - AMZN S BERNARDINO A-1 FUNDED		12/13/2021	VARIOUS	XXX	1,115,922	1,115,922	1,115,922	1,115,922						1,115,922				21,148	03/15/2040
BGH69Q-UH-6	PRIME PROPERTY FUND LLC		12/03/2021	STNC	XXX	1,057,310	1,000,000	1,000,000	1,000,000						1,000,000		57,310	57,310	32,781	12/12/2034
BGH69V-ZF-4	CVS PASS-THROUGH TRUST		12/10/2021	SINKING FUND REDEMPTION	XXX	729,008	729,008	729,008	729,008						729,008				15,332	11/10/2041
BGH6A7-1E-5	LLC 2012-1BR		10/01/2021	SINKING FUND REDEMPTION	XXX	1,262,222	1,262,222	1,262,222	1,262,222						1,262,222				33,451	10/01/2024
BGH6BD-0Q-5	BLUE AND GOLD TENANT LLC		11/18/2021	CROSSROADS	XXX	1,062,330	1,000,000	1,000,000	1,000,000						1,000,000		62,330	62,330	42,583	03/31/2045
BGH6BF-MR-4	GUGGENHEIM NSA NAPOLI-MIRABELLA TR		10/01/2021	SINKING FUND REDEMPTION	XXX	4,423,109	4,423,109	4,423,109	4,423,109						4,423,109				224,227	10/01/2045
BGH6C8-UB-5	CLOUD HQ 2019-1 A2		12/01/2021	VARIOUS	XXX	1,081,140	1,081,140	1,081,140	1,081,140						1,081,140				20,816	07/15/2040
BGH6CV-G5-3	SCA 2019-1 A		07/22/2021	VARIOUS	XXX	289,482	289,482	289,482	289,482						289,482				7,771	12/15/2027
BGH6E5-ZA-6	CTL - AMAZON OFFICE (WA)		12/15/2021	VARIOUS	XXX	243,764	243,764	243,764	243,764						243,764				(10,898)	12/17/2024
BGH6H5-MZ-2	CTL - AMZN PROJECT DIXIE FUNDED		12/13/2021	VARIOUS	XXX	117,707	117,707	117,803	117,712		(5)		(5)		117,707				3,807	08/10/2041
BGH6RD-8S-6	SER 2020-XI-D TR CTF		12/07/2021	SEAPORT SECURITIES CORP	XXX	1,058,190	1,000,000	1,000,000	1,000,000						1,000,000		58,190	58,190	40,330	10/05/2032
BGH6RD-8T-4	SER 2020-XI-E TR CTF		12/07/2021	SEAPORT SECURITIES CORP	XXX	1,079,890	1,000,000	1,000,000	1,000,000						1,000,000		79,890	79,890	42,752	10/05/2035
BGH6UL-ZA-3	MIDCAP SPV SR SEC TERM LOAN		11/22/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				817,355	10/08/2024
BGH6XY-K4-2	NATIONAL BASKETBALL ASSOCIATION		03/09/2021	VARIOUS	XXX	12,333,360	12,000,000	12,000,000	12,000,000						12,000,000		333,360	333,360	76,973	12/16/2024
BGH72R-GD-4	FLNG LIQUEFACTION 3 LLC		06/30/2021	VARIOUS	XXX	10,200	10,200	10,200							10,200				65	06/30/2039
BGH7F7-TD-0	PROJECT POMEGRANATE		10/27/2021	MBS PAYDOWN	XXX	132,910	132,910	132,910							132,910					09/15/2026
G1710#-AB-4	CHRISTIE MANSON & WOODS LTD		03/31/2021	MATURITY	XXX	5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				149,250	03/31/2021
009088-AA-3	AIR CANADA	A	12/15/2021	SINKING FUND REDEMPTION	XXX	1,060,870	1,060,870	1,060,870	1,060,870						1,060,870				29,837	12/15/2027
009088-AB-1	AIR CANADA	A	12/15/2021	SINKING FUND REDEMPTION	XXX	650,986	650,986	651,589	651,025		(38)		(38)		650,986				20,140	12/15/2027

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 Identi-fication	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 (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
009090-AA-9	AIR CANADA 2015-1A PTT	A	09/15/2021	SINKING FUND REDEMPTION	XXX	1,206,226	1,206,226	1,206,226	1,206,226						1,206,226				32,568	09/15/2027
009090-AB-7	AIR CANADA 2015-1B PTT	A	09/15/2021	SINKING FUND REDEMPTION	XXX	307,472	307,472	307,472	307,472						307,472				8,936	03/15/2023
00909D-AA-1	ACACN 2020-2 A	A	10/04/2021	SINKING FUND REDEMPTION	XXX	1,131,329	1,131,329	1,131,329	1,131,329						1,131,329				45,866	04/01/2029
18060T-AA-3	CLARIOS GLOBAL LP	A	06/08/2021	SECURITY CALLED BY ISSUER at 103.000	XXX	82,400	80,000	80,000	80,000						80,000				5,133	05/15/2025
29250N-BC-8	ENBRIDGE INC	A	05/26/2021	MORGAN STANLEY & CO LLC	XXX	532,005	485,000	526,225	525,914		(1,406)		(1,406)		524,508		7,497	7,497	24,438	07/15/2080
575385-AB-5	MASONITE INTERNATIONAL CORP	A	07/26/2021	SECURITY CALLED BY ISSUER at 103.603	XXX	863,016	833,000	812,175	816,578		1,395		1,395		817,973		15,027	15,027	71,128	09/15/2026
86828L-AA-0	SUPERIOR PLUS/GEN PRTNR	A	03/11/2021	SECURITY CALLED BY ISSUER at 107.444	XXX	1,772,826	1,650,000	1,636,250	1,639,176		312		312		1,639,489		10,511	10,511	198,543	07/15/2026
89356B-AE-8	TRANSCANADA TRUST	A	05/25/2021	BARCLAYS CAPITAL INC	XXX	443,825	410,000	450,228	450,029		(1,533)		(1,533)		448,496		(4,671)	(4,671)	15,785	09/15/2079
91911K-AK-8	VALEANT PHARMACEUTICALS INTERNATIO	A	06/23/2021	VARIOUS	XXX	2,289,375	2,252,030	2,402,030	2,295,870		(16,318)		(16,318)		2,279,552		(27,522)	(27,522)	155,739	03/15/2024
98462Y-AB-6	YAMANA GOLD INC	A	09/30/2021	SECURITY CALLED BY ISSUER at 111.698	XXX	15,199,864	13,608,000	13,226,177	13,423,776		29,405		29,405		13,453,181		154,819	154,819	2,372,775	07/15/2024
BGH35M-D5-1	YAMANA GOLD INC 4.78 10JUN23	A	09/09/2021	SECURITY CALLED BY ISSUER at 107.162	XXX	12,859,448	12,000,000	11,792,400	11,916,065		22,602		22,602		11,938,667		61,333	61,333	1,254,644	06/10/2023
00037U-AA-8	AASET 2018-3 A	D	12/15/2021	VARIOUS	XXX	6,642,313	6,642,313	6,642,439	6,642,439						6,642,439		(125)	(125)	238,858	12/15/2038
00037U-AC-4	AASET 2018-3 C	D	01/15/2021	MBS PAYDOWN	XXX	1,404	1,404	570	570						570		833	833	(1)	12/15/2038
001406-AA-5	AIM 2015-1A A1	D	01/31/2021	VARIOUS	XXX	7,770,010	10,355,005	7,560,917	7,560,917						7,560,917		209,093	209,093	39,986	02/15/2040
013822-AA-9	ALCOA NEDERLAND HOLDING B.V	D	04/07/2021	SECURITY CALLED BY ISSUER at 103.375	XXX	2,325,938	2,250,000	2,250,000	2,250,000						2,250,000				154,828	09/30/2024
013822-AB-7	ALCOA NEDERLAND HOLDING B.V	D	09/30/2021	SECURITY CALLED BY ISSUER at 103.500	XXX	6,261,750	6,050,000	6,294,750	6,180,323		(23,565)		(23,565)		6,156,758		(106,758)	(106,758)	635,250	09/30/2026
034863-AW-0	ANGLO AMERICAN CAPITAL PLC	D	03/16/2021	BANK OF AMERICA	XXX	5,519,434	4,576,000	4,764,558	4,756,454		(3,784)		(3,784)		4,752,670		766,764	766,764	119,405	04/01/2030
03512T-AE-1	ANGSJ 3 3/4 10/01/30	D	09/24/2021	BAL	XXX	774,375	750,000	747,585	747,635		151		151		747,786		26,589	26,589	27,891	10/01/2030
03718N-AA-4	ANTOLN 2 3/8 10/14/30	D	10/13/2021	BANKERS LIFE NEBRASKA	XXX	475,500	500,000	498,235	498,283		124		124		498,407		(22,907)	(22,907)	11,908	10/14/2030
052528-AM-8	AUST & NZ BANKING GROUP	D	10/15/2021	VARIOUS	XXX	2,889,460	3,000,000	3,004,674	3,004,649		(174)		(174)		3,004,475		(115,015)	(115,015)	59,324	11/25/2035
05400E-AB-0	AVOLON 2016 SECURED NOTES	D	04/05/2021	MBS PAYDOWN	XXX	31,883,201	31,883,201	31,878,673	31,825,710		57,491		57,491		31,883,201				271,015	09/15/2022
055451-AX-6	BHP BILLITON FIN USA LTD	D	01/11/2021	PRIOR YEAR INCOME	XXX														(122)	10/19/2075
05565A-LQ-4	BNP PARIBAS SA	D	04/20/2021	DEUTSCHE BANK SECURITIES INC	XXX	503,125	500,000	498,650	498,662		28		28		498,690		4,435	4,435	14,813	12/31/2049
05585J-AG-5	BSPRT 2018-FL3 C	D	12/15/2021	MBS PAYDOWN	XXX	2,000,000	2,000,000	2,008,750	2,008,602		(8,602)		(8,602)		2,000,000				53,807	03/15/2028
08866T-AA-0	BIB 2017-1 A	D	10/07/2021	MBS PAYDOWN	XXX	3,574,243	3,574,243	3,574,243	3,574,243						3,574,243				91,606	04/07/2027
11042A-AA-2	BRITISH AIRWAYS PLC	D	12/20/2021	SINKING FUND REDEMPTION	XXX	2,209,742	2,209,742	2,209,742	2,209,742						2,209,742				64,242	06/20/2024
11044M-AA-4	BRITISH AIR 20-1 A PPT	D	11/15/2021	SINKING FUND REDEMPTION	XXX	2,060,429	2,060,429	2,080,060	1,764,114		(415)		(415)		2,060,429				28,475	11/15/2032
12502Y-AP-8	CCRIN 2012-CA C	D	12/10/2021	MBS PAYDOWN	XXX	2,442,857	2,442,857	2,442,857	2,442,857						2,442,857				62,853	07/10/2022
12807C-AA-1	CAI 2020-1A A	D	12/25/2021	VARIOUS	XXX	15,879,707	15,737,183	15,733,628	15,747,076		(5,666)		(5,666)		15,741,410		138,297	138,297	111,626	09/25/2045
151191-BL-6	CELULOSA ARAUCO Y CONSTITUCION SA	D	07/13/2021	SANTANDER INVESTMENT SECURITIES, IN	XXX	453,024	390,000	457,275			(629)		(629)		456,646		(3,622)	(3,622)	19,304	01/29/2050
23330J-AC-5	DP WORLD PLC	D	06/11/2021	JEFIN	XXX	429,394	390,000	430,463	430,395		(339)		(339)		430,057		(663)	(663)	12,984	09/30/2049
30257W-AA-4	FAGE INTL / FAGE USA	D	12/10/2021	SECURITY CALLED BY ISSUER at 102.813	XXX	411,252	400,000	353,250	357,543		5,840		5,840		363,383		36,617	36,617	35,549	08/15/2026
30258B-AA-9	FDF 2016-2A A	D	06/10/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	45,000,000	45,000,000	44,955,000	44,974,219		(141,224)		(141,224)		44,832,995		167,005	167,005	1,114,100	05/12/2031
30258B-AC-5	FDF 2016-2A B	D	06/10/2021	VARIOUS	XXX	8,000,000	8,000,000	7,992,000	7,996,299		(29,703)		(29,703)		7,966,596		33,404	33,404	244,284	05/12/2031
30258B-AE-1	FDF 2016-2A C	D	06/10/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,850,000	2,850,000	2,847,150	2,849,238		(15,106)		(15,106)		2,834,132		15,868	15,868	103,493	05/12/2031
30258B-AG-6	FDF 2016-2A D	D	06/10/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	5,300,000	5,300,000	5,253,625	5,266,754		(32,759)		(32,759)		5,233,995		66,005	66,005	235,791	05/12/2031
37952U-AD-5	SEACO 2014-1A A1	D	03/31/2021	MBS PAYDOWN	XXX	3,583,334	3,583,334	3,582,585	3,583,530		(196)		(196)		3,583,334				27,913	07/17/2024
38172X-AJ-8	GOCAP 2013-16A A2R	D	06/24/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				41,298	07/25/2029
38172X-AL-3	GOCAP 2013-16A BR	D	06/24/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				180,882	07/25/2029
38172X-AN-9	GOCAP 2013-16A CR	D	06/24/2021	VARIOUS	XXX	5,000,000	5,000,000	5,031,100	5,024,196		(2,261)		(2,261)		5,021,934		(21,934)	(21,934)	107,323	07/25/2029
404280-AT-6	HSBC HOLDINGS PLC	D	04/21/2021	GOLDMAN SACHS & CO	XXX	332,655	300,000	328,098	327,539		(1,851)		(1,851)		325,689		6,966	6,966	10,784	12/31/2049
456472-AD-1	INDUSTRIAS PENOLES SAB DE CV	D	06/18/2021	BBVA SECURITIES INC	XXX	396,085	370,000	408,850	408,795		(323)		(323)		408,472		(12,387)	(12,387)	15,427	08/06/2050
456829-AC-4	IENOVA 4 3/4 01/15/51	D	05/18/2021	VARIOUS	XXX	453,236	465,000	454,305	454,330		84		84		454,414		(1,178)	(1,178)	24,185	01/15/2051
48244X-AA-0	KDAC 2017-1A A	D	12/15/2021	MBS PAYDOWN	XXX	1,635,862	1,635,862	1,635,806	1,633,317		2,545		2,545		1,635,862				45,842	12/15/2042
54988L-AB-2	LUKOIL 3 7/8 05/06/30	D	10/20/2021	CITIBANK N.A. LONDON	XXX	625,500	600,000	600,000	600,000						600,000		25,500	25,500	22,346	05/06/2030
55608J-AE-8	MACQUARIE GROUP LTD	D	01/14/2021	MATURITY	XXX	4,000,000	4,000,000	3,975,480	3,999,883		117		117		4,000,000				125,000	01/14/2021
59284B-AD-0	MEXICHEM SAB DE CV	D	06/18/2021	BBVA SECURITIES INC	XXX	427,449	330,000	445,500	445,387		(1,536)		(1,536)		443,850		(16,401)	(16,401)	16,892	09/19/2042

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 Identi-fication	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 (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
606822-BK-9	MITSUBISHI UFJ FINANCIAL GROUP INC	D	11/17/2021	JANE	XXX	1,117,840	1,000,000	1,077,570	1,073,867		(2,617)		(2,617)		1,071,251		46,589	46,589	50,118	07/18/2039
67105V-AQ-7	OAKC 2013-9A ACOM	D	03/31/2021	MBS PAYDOWN	XXX	18,122	18,122	155	155						155					10/20/2025
74734P-AA-0	QBE CAP FUNDING II LP	D	05/03/2021	CONVERSION BROKER	XXX	22,003,597	22,000,000	22,270,000	22,024,436		(20,838)		(20,838)		22,003,597				1,533,889	05/21/2041
804133-AB-2	SAUDI ELECTRICITY GLOBAL SUKUK CO	D	07/23/2021	CGLTD	XXX	395,428	325,000	404,300	404,080		(1,355)		(1,355)		402,725		(7,298)	(7,298)	13,202	04/08/2043
87377A-AA-7	TAGA 2006-1A A (1L + 100)	D	01/01/2021	PRIOR YEAR INCOME	XXX														48	11/14/2013
87938W-AP-8	TELEFONICA EMISIONES SAU	D	02/16/2021	MATURITY	XXX	17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				464,270	02/16/2021
88032W-AV-8	TENCENT HOLDINGS LTD	D	10/05/2021	BARBK	XXX	439,732	470,000	491,540	491,520		(351)		(351)		491,169		(51,437)	(51,437)	12,859	06/03/2050
88032X-AW-4	TENCNT 3.29 06/03/60	D	04/16/2021	BBN	XXX	4,350,289	4,840,000	5,111,835	4,890,211		(1,124)		(1,124)		5,109,850		(759,561)	(759,561)	60,598	06/03/2060
880340-AC-1	TENGIZ 3 1/4 08/15/30	D	08/04/2021	BNP PARIBAS SECURITIES SERVICE	XXX	808,763	790,000	781,618	781,917		429		429		782,347		26,416	26,416	26,602	08/15/2030
89473M-AD-4	TRMPK 2015-1A COM	D	09/29/2021	VARIOUS	XXX	10,696,150	11,452,025	9,422,281	9,422,281						9,422,281		1,273,869	1,273,869	532,619	04/20/2027
898339-AB-2	FIBRA UNO	D	06/10/2021	CITIGROUP GLOBAL MARKETS INC	XXX	475,600	410,000	474,275	226,988		(429)		(429)		473,834		1,766	1,766	37,042	01/15/2050
92330L-AC-5	VENTR 2015-21A F	D	01/15/2021	MBS PAYDOWN	XXX	313,932	313,932	195,850	311,972		1,960		1,960		313,932				5,485	07/15/2027
BGH3BD-T9-9	SEACO TL 1L USD	D	12/17/2021	VARIOUS	XXX	301,408	301,408	294,240	297,271		4,137		4,137		301,408				(41,049)	09/01/2024
BGH3LP-5T-3	AVERY POINT III CLO LTD 0.0 18JAN25	D	07/21/2021	VARIOUS	XXX	3,070,824	3,070,824	2,343,363	2,537,727		(118,950)		(118,950)		2,418,777		652,046	652,046	216,375	01/18/2025
BGH510-49-3	AVOLON 2017-1 LOANS	D	07/30/2021	VARIOUS	XXX	75,542,795	75,542,795	75,542,795	75,542,795						75,542,795				1,848,833	12/20/2024
BGH5A9-70-7	AVOLON 2017-2 SECURED NOTES	D	07/30/2021	VARIOUS	XXX	58,963,988	58,963,988	58,731,515	58,753,317		219,035		219,035		58,972,353		(8,364)	(8,364)	1,326,626	05/31/2025
BGH62T-Z1-7	SLR (HAMILTON) 1L DDTL FUNDED US	D	09/23/2021	SINKING FUND REDEMPTION	XXX	727,104	727,104	727,104	727,104						727,104				2,049	06/23/2025
BGH6MJ-62-7	BILB 3A B	B	06/03/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	4,848,661	4,550,605	4,274,901	4,794,556		(5,968)		(5,968)	(514,272)	4,274,316	471,873	102,472	574,345	84,739	05/20/2031
BGH6MJ-68-4	BILB 3A C	B	06/03/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	3,636,496	3,412,954	3,094,828	3,478,565		(4,123)		(4,123)	(373,117)	3,101,325	342,378	192,793	535,171	98,578	05/20/2031
BGH6SJ-PL-8	CTL - CAYMAN UNIVERSE HOLDINGS LLC	D	10/04/2021	VARIOUS	XXX	2,913,730	2,913,730	2,886,921	2,908,193		5,537		5,537		2,913,730				65,486	09/30/2045
BGH75U-HK-7	QATAR AIRWAYS	D	11/23/2021	VARIOUS	XXX	6,608,690	6,608,690	6,567,584			14,156		14,156		6,608,690				73,152	04/23/2031
G463PS-AE-4	HRINTH 4 3/4 04/27/27	D	02/26/2021	AUSTRALIA & NEW ZEALAND BANKIN	XXX	2,017,015	1,820,000	1,993,683	1,974,741		(3,748)		(3,748)		1,970,993		46,022	46,022	30,017	04/27/2027
G463PS-AK-0	HRINTH 4.95 11/07/47	D	09/30/2021	VARIOUS	XXX	2,721,200	3,160,000	3,605,140	3,491,245		(6,856)		(6,856)		3,594,840		(873,640)	(873,640)	138,334	11/07/2047
G5825A-AB-8	MRFGBZ 6 7/8 01/19/25	D	01/31/2021	SECURITY CALLED BY ISSUER at 103.750	XXX	622,500	600,000	568,000	571,879		488		488		572,367		27,633	27,633	43,927	01/19/2025
G87602-AA-9	TENGIZ 4 08/15/26	D	08/03/2021	VTG	XXX	1,160,950	1,070,000	1,130,455	1,122,940		(5,179)		(5,179)		1,117,761		43,189	43,189	48,426	08/15/2026
L48008-AA-1	HIDRVS 5.95 01/24/25	D	02/11/2021	SECURITY CALLED BY ISSUER at 106.125	XXX	1,273,500	1,200,000	1,111,810	1,122,263		1,807		1,807		1,124,070		75,930	75,930	112,175	01/24/2025
L6401P-AF-0	BEEFBZ 6 1/2 09/20/26	D	03/31/2021	SECURITY CALLED BY ISSUER at 106.280	XXX	807,728	760,000	739,850	741,613		657		657		742,270		17,730	17,730	71,742	09/20/2026
M8237R-AA-2	ARAMCO 4 1/4 04/16/39	D	04/16/2021	VARIOUS	XXX	1,486,798	1,340,000	1,494,100	1,489,124		(1,439)		(1,439)		1,487,685		(887)	(887)	25,779	04/16/2039
M8903B-AS-1	TCELLT 5.8 04/11/28	D	12/10/2021	MIZUHO INTERNATIONAL PLC	XXX	600,300	600,000	564,000	566,216		3,547		3,547		569,763		30,537	30,537	40,890	04/11/2028
M9T40N-AS-6	TURKTI 6 7/8 02/28/25	D	12/10/2021	MIZUHO INTERNATIONAL PLC	XXX	968,200	940,000	950,375	949,571		(1,975)		(1,975)		947,596		20,604	20,604	83,653	02/28/2025
N7163R-AQ-6	PRXNA 3.832 02/08/51	D	08/13/2021	JEFFERIES INT'L LTD	XXX	192,938	210,000	205,275			44		44		205,319		(12,382)	(12,382)	5,566	02/08/2051
N8133N-AA-5	SIGMA 4 7/8 03/27/28	D	10/14/2021	VARIOUS	XXX	1,271,450	1,120,000	1,245,385	1,233,178		(8,269)		(8,269)		1,224,908		46,542	46,542	44,969	03/27/2028
P09252-AM-2	BANBOG 4 3/8 08/03/27	D	06/17/2021	J.P. MORGAN SECURITIES INC	XXX	1,876,565	1,780,000	1,917,450	1,902,504		(8,306)		(8,306)		1,894,198		(17,633)	(17,633)	68,790	08/03/2027
P13296-AM-3	BINBUR 4 3/8 04/11/27	D	05/18/2021	ZUERCHER KANTONALBANK	XXX	661,850	620,000	663,400	658,501		(2,246)		(2,246)		656,255		5,595	5,595	16,501	04/11/2027
P29853-AA-9	COMENG 6 3/8 04/24/35	D	08/05/2021	VARIOUS	XXX	1,810,550	1,554,630	1,737,512	1,723,368		(9,197)		(9,197)		1,714,171		96,379	96,379	76,745	04/24/2035
P40070-AB-3	FENIPE 4.317 09/20/27	D	01/01/2021	VARIOUS	XXX	63,529	63,529	65,118	63,560		(31)		(31)		63,529				1,328	09/20/2027
P47718-AE-4	GLBACO 5 1/4 04/16/29	D	02/08/2021	HSBC HOLDINGS PLC	XXX	2,386,500	2,200,000	2,427,138	2,406,189		(2,610)		(2,610)		2,403,579		(17,079)	(17,079)	36,283	04/16/2029
Q3383#-AB-5	ECHO ENTERTAINMENT GROUP LTD	D	06/15/2021	MATURITY	XXX	20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				669,000	06/15/2021
V6277K-AA-2	NERGEN 6 02/13/22	D	05/31/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	500,000	500,000	462,250	475,550		8,825		8,825		484,375		15,625	15,625	27,667	02/13/2022
Y93541-AJ-2	VNKRLE 3 1/2 11/12/29	D	08/13/2021	MIZUHO INTERNATIONAL PLC	XXX	678,691	660,000	667,775	667,191		(443)		(443)		666,748		11,943	11,943	17,646	11/12/2029
Z925TS-GZ-4	ANCHF 2016-4X B	D	02/28/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	990,200	990,113		(2,434)		(2,434)		987,679		12,321	12,321	23,750	02/15/2035
000000-00-0	ADDITIONAL RECOVERY CLAIMS		12/31/2021	CORPORATE NOTE CLAIM RECOVERY	XXX	26,515											26,515	26,515		
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,527,671,854	3,437,332,821	3,539,655,080	3,418,371,348		(18,728,515)	217,947	(18,946,462)	(887,389)	3,437,753,835	814,251	39,274,183	40,088,434	144,116,820	XXX
Bonds - Hybrid Securities																				
4899999 - Bonds - Hybrid Securities																				XXX
Bonds - Parent, Subsidiaries, and Affiliates																				
12635X-AA-3	CSCN 2016-AA A		12/21/2021	VARIOUS	XXX	4,961,402	5,101,032	5,101,032	5,101,032			127,566	(127,566)		4,973,466		(12,065)	(12,065)	194,486	11/27/2045
12635X-AB-1	CSCN 2016-BA B		12/21/2021	MBS PAYDOWN	XXX	31,008,429	32,885,434	32,885,434	32,885,434						32,885,434		(1,877,005)	(1,877,005)	1,530,178	11/27/2045
36173M-AA-4	GPIM 2018-1 MM COMBO CLASS A		10/29/2021	MBS PAYDOWN	XXX	339,384	347,591	337,411	337,411						337,411		1,973	1,973	17,411	12/15/2060
36173M-AB-2	GPIM 2018-1 MM COMBO CLASS B		01/01/2021	PRIOR YEAR INCOME	XXX														1,225	12/15/2060

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 (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
40168P-AA-6	PDFNI 2016-A 1		07/30/2021	VARIOUS	XXX	16,014,018	16,014,018	16,014,018	16,014,018						16,014,018				297,640	04/12/2027
40168P-AB-4	PDFNI 2016-A 2		07/20/2021	VARIOUS	XXX	8,168,226	8,168,226	8,168,226	8,168,226						8,168,226				151,816	04/12/2027
40168P-AC-2	PDFNI 2016-A 3		07/16/2021	VARIOUS	XXX	6,992,762	6,985,981	6,985,981	6,985,981						6,985,981				129,842	04/12/2027
40168P-AD-0	PDFNI 2017-A 4		07/20/2021	VARIOUS	XXX	6,448,598	6,448,598	6,448,598	6,448,598						6,448,598				119,855	04/12/2027
40168P-AE-8	PDFNI 2017-A 5		07/21/2021	MBS PAYDOWN	XXX	8,056,936	8,056,936	8,056,936	8,056,936						8,056,936				149,748	04/12/2027
40168P-AH-1	PDFNI 2016-B 1		10/19/2021	MBS PAYDOWN	XXX	3,489,926	3,489,926	3,489,926	3,489,926						3,489,926				109,125	04/12/2027
40168P-AJ-7	PDFNI 2016-B 2		10/20/2021	MBS PAYDOWN	XXX	1,744,964	1,744,964	1,744,964	1,744,964						1,744,964				54,563	04/12/2027
40168P-AK-4	PDFNI 2016-B 3		10/20/2021	MBS PAYDOWN	XXX	1,744,964	1,744,964	1,744,964	1,744,964						1,744,964				54,563	04/12/2027
40168P-AL-2	PDFNI 2017-B 4		10/19/2021	MBS PAYDOWN	XXX	1,634,898	1,634,898	1,634,898	1,634,898						1,634,898				102,088	04/12/2027
40168P-AM-0	PDFNI 2017-B 5		10/19/2021	MBS PAYDOWN	XXX	2,419,658	2,419,658	2,419,658	2,419,658						2,419,658				75,611	04/12/2027
40168P-AQ-1	PDFNI 2016-C 1		10/20/2021	MBS PAYDOWN	XXX	241,113	241,113	241,113	241,113						241,113				1,717	04/12/2027
40168P-AR-9	PDFNI 2016-C 2		10/20/2021	MBS PAYDOWN	XXX	67,381	67,381	67,381	67,381						67,381				1,271	04/12/2027
40168P-AS-7	PDFNI 2016-C 3		10/20/2021	MBS PAYDOWN	XXX	52,757	52,757	52,757	52,757						52,757				998	04/12/2027
40168P-AT-5	PDFNI 2017-C 4		10/20/2021	MBS PAYDOWN	XXX	24,621	24,621	24,621	24,621						24,621				466	04/12/2027
40168P-AU-2	PDFNI 2017-C 5		10/20/2021	MBS PAYDOWN	XXX	59,295	59,295	59,295	59,295						59,295				1,122	04/12/2027
40168P-AX-6	PDFNI 2016-D 1		10/20/2021	MBS PAYDOWN	XXX	140,411	140,411	140,411	140,411						140,411				183	04/12/2027
40168P-AY-4	PDFNI 2016-D 2		10/20/2021	MBS PAYDOWN	XXX	39,874	39,874	39,874	39,874						39,874				745	04/12/2027
40168P-AZ-1	PDFNI 2016-D 3		10/21/2021	MBS PAYDOWN	XXX	32,858	32,858	32,858	32,858						32,858				621	04/12/2027
40168P-BA-5	PDFNI 2017-D 4		10/20/2021	MBS PAYDOWN	XXX	32,471	32,471	32,471	32,471						32,471				613	04/12/2027
40168P-BB-3	PDFNI 2017-D 5		10/20/2021	MBS PAYDOWN	XXX	33,901	33,901	33,901	33,901						33,901				640	04/12/2027
45032M-AG-3	ISAIL 2013 SENIOR A		07/08/2021	PRIOR YEAR INCOME	XXX														28,628	12/29/2027
76125L-AA-1	REST NY A NOTE		01/22/2021	VARIOUS	XXX	7,270,047	7,270,047	7,270,047	7,270,047						7,270,047				395,127	01/07/2022
76125L-AB-9	REST NY B NOTE		01/22/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				508,174	01/07/2022
78711D-AA-5	SAIL 4 SENIOR NOTES		07/13/2021	MBS PAYDOWN	XXX	818,640	818,640	819,822	819,822						819,822		(1,182)	(1,182)	14,955	10/31/2025
BGH33D-QD-2	GUGGENHEIM LOAN SERV CO LLC		12/16/2021	SINKING FUND REDEMPTION	XXX	318,066	318,066	318,066	318,066						318,066				14,447	07/15/2055
BGH4SF-PA-5	GPIM HOLDINGS COV LITE TLB		12/31/2021	VARIOUS	XXX	339,383	339,383	338,534	338,808		575		575		339,383				6,022	07/22/2023
BGH4VU-Z5-8	EFLAND 2016-1 NOTE		03/24/2021	MBS PAYDOWN	XXX	8,479,102	8,479,102	8,479,102	8,479,102						8,479,102				142,477	05/15/2030
5599999 - Bonds - Parent, Subsidiaries and Affiliates						111,974,085	113,992,146	113,982,299	113,982,573		575	127,566	(126,991)		113,855,582		(1,888,279)	(1,888,279)	4,106,357	XXX
Bonds - SVO Identified Funds																				
8099999 - Bonds - SVO Identified Funds																				XXX
Bonds - Subtotals - Unaffiliated Bank Loans																				
10527@-AB-7	BRANDMUSCLE TL		12/31/2021	SINKING FUND REDEMPTION	XXX	24,110	24,110	23,722			158		158		24,110				418	02/17/2025
23363#-AB-5	DRS HOLDINGS T/L 1L (ADD-ON) 6/21		12/31/2021	SINKING FUND REDEMPTION	XXX	43,508	43,508	43,058			306		306		43,508				513	11/01/2025
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS REVOLVER		12/31/2021	SINKING FUND REDEMPTION	XXX	198,857	198,857	198,857							198,857				3,196	12/15/2025
29359@-AB-0	ENTACT ENVIRONMENTAL SVCS T/L		12/31/2021	VARIOUS	XXX	164,071	164,071	162,301			567		567		164,071				5,245	12/15/2025
30208*-AB-3	EXO GROUP T/L 1L 9/21		12/31/2021	SINKING FUND REDEMPTION	XXX	12,422	12,422	12,072			87		87		12,422				204	08/31/2026
62909C-AD-7	NES GLOBAL TALENT FINANCE US 1LTL		04/03/2021	SINKING FUND REDEMPTION	XXX	4,806	4,806	4,434			96		96		4,806				96	05/11/2023
63607@-AA-1	NATIONAL FIRE & SAFETY LAST OUT TL		12/31/2021	SINKING FUND REDEMPTION	XXX	16,283	16,283	15,684			144		144		16,283				534	08/02/2026
63607@-AB-9	NATIONAL FIRE & SAFETY DD T/L 1L		12/31/2021	SINKING FUND REDEMPTION	XXX	4,424	4,424	4,424							4,424				61	08/02/2026
72765#-AB-6	PLATO US BIDCO TL ADD-ON		12/31/2021	SINKING FUND REDEMPTION	XXX	14,537	14,537	14,283			106		106		14,537				552	04/15/2026
74876#-AB-8	QUINTESSENTIAL TOTS TL		12/31/2021	SINKING FUND REDEMPTION	XXX	8,000	8,000	7,825			63		63		8,000				289	04/14/2026
84833*-AB-3	SPERBER LANDSCAPE T/L 1L 9/21		11/30/2021	SINKING FUND REDEMPTION	XXX	1,305,879	1,305,879	1,263,196			7,570		7,570		1,305,879				809	09/01/2026
87221#-AA-4	TAUC MANAGEMENT T/L		03/31/2021	VARIOUS	XXX	194,280	194,280	191,365			1,124		1,124		194,280				1,514	02/12/2027
91859#-AA-5	V RENTAL HOLDINGS LLC DDTL		12/31/2021	SINKING FUND REDEMPTION	XXX	3,606	3,606	3,606							3,606				57	04/08/2026
91859#-AB-3	V RENTAL HOLDINGS LLC TL		12/31/2021	SINKING FUND REDEMPTION	XXX	16,987	16,987	16,445			163		163		16,987				1,019	04/08/2026
91859#-AD-9	V RENTAL T/L 1L (ADD-ON) 10/21		12/08/2021	SINKING FUND REDEMPTION	XXX	4,086	4,086	4,086							4,086				38	04/08/2026
BGH36S-TT-8	ACCESS.1 COMM NEW TLB 1ST LIEN		09/29/2021	SINKING FUND REDEMPTION	XXX	22,892	1,372,327	24,956	24,702	254			254		24,956		(2,064)	(2,064)		09/30/2021
BGH36T-8K-8	ACCESS.1 ADDL TLB 1L		09/29/2021	SINKING FUND REDEMPTION	XXX	23,254	466,817	19,590	8,403	11,187			11,187		19,590		3,664	3,664	(11,306)	03/31/2021
BGH407-36-6	PETROCHOICE TL 1L CL		11/21/2021	SINKING FUND REDEMPTION	XXX	4,651	4,651	4,459			42		42		4,651				47	08/19/2022
BGH4EK-UT-2	SOLERA LLC FUNDED REVOLVER 1L		06/23/2021	PRIOR YEAR INCOME	XXX														5,157	09/03/2022
BGH4XN-WW-6	BLUE NILE INC TL 1L		07/23/2021	VARIOUS	XXX	1,573,000	1,675,000	742,750	742,750						742,750		830,250	830,250	97,563	02/17/2023
BGH508-MZ-6	BWAY HOLDING COMPANY 1L TL CL		10/03/2021	SINKING FUND REDEMPTION	XXX	10,283	10,283	8,997	10,072		211		211		10,283				290	04/03/2024
BGH50X-GC-9	MAVERICK BIDCO INC 1L TL		01/31/2021	VARIOUS	XXX	3,393,438	3,427,715	3,344,481	3,351,646		(1,304)		(1,304)		3,350,342		43,095	43,095	29,953	04/10/2023
BGH51V-E4-2	CPG INTERNATIONAL LLC 1L TL CL		02/01/2021	VARIOUS	XXX	494,211	493,594	444,975	452,064		1,358		1,358		453,422		40,789	40,789	2,461	05/06/2024
BGH53L-63-3	DOMINION WEB SOLUTIONS REV FUNDED		01/28/2021	VARIOUS	XXX	103,846	103,846	103,846	103,846						103,846				24,273	06/15/2023
BGH53S-14-1	ML CHARLIE ML DELTA 2ND OUT 1L TL		12/01/2021	SINKING FUND REDEMPTION	XXX	46,381	46,381	45,975	46,343		38		38		46,381				1,577	06/20/2024
BGH53Z-JF-1	ELEVATION ACQUISITIONCO REV FUNDED		11/19/2021	SINKING FUND REDEMPTION	XXX	824,263	824,263	824,263	824,263						824,263				37,225	06/24/2022
BGH57H-VB-2	AUTHENTIC BRANDS (ABG) TL 1L		02/04/2021	SINKING FUND REDEMPTION	XXX	1,071,454	1,071,454	902,166	922,827		148,627		148,627		1,071,454				4,688	09/27/2024

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 Identi-fication	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 (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
BGH599-EX-9	HERITAGE INVESTORS(AQUARIAN) 1L TL		12/27/2021	VARIOUS	XXX	10,035,000	10,035,000	10,035,000	10,035,000						10,035,000				2,342,223	10/30/2022
BGH59H-7S-0	ACCURIDE CORPORATION TLB 1L		12/31/2021	VARIOUS	XXX	195,299	204,984	89,168	89,168						89,168		106,131	106,131	9,206	11/17/2023
BGH5BF-A9-9	VELOCITY HOLDCO III REV FUNDED		04/12/2021	SINKING FUND REDEMPTION	XXX	67,308	67,308	67,308	67,308						67,308				1,628	12/12/2022
BGH5BJ-7J-3	SUNSOURCE STS (CD&R HYDRA)TL 1L CL		12/11/2021	SINKING FUND REDEMPTION	XXX	7,752	7,752	7,668			16		16		7,752				113	12/11/2024
BGH5BQ-BF-0	FORTIS SOLUTIONS GROUP 1L TL		10/15/2021	SINKING FUND REDEMPTION	XXX	2,450,000	2,450,000	2,419,375	2,430,453		19,547		19,547		2,450,000				106,664	12/15/2023
BGH5BQ-BU-7	FORTIS SOLUTIONS GROUP 1L REVOLVER		10/15/2021	PRIOR YEAR INCOME	XXX														16,607	12/15/2023
BGH5D5-07-6	FLORENCE (KERRIDGE) USD 1L TL		12/01/2021	CONVERSION BROKER	XXX	1,697,012	1,709,121	1,678,576	1,692,172		4,840		4,840		1,697,012				116,931	01/22/2024
BGH5E3-YC-0	HIGHGATE 1L REVOLVER CL		12/01/2021	CONVERSION BROKER	XXX	2,500,000	2,500,000	2,500,000	2,500,000						2,500,000					02/15/2023
BGH5G1-HL-1	HEALTHCHANNELS INC 1L TL CL		10/20/2021	VARIOUS	XXX	87,419	87,419	78,997	71,432		1,287		1,287		87,419				6,901	04/03/2025
BGH5GY-JJ-2	PELICAN PRODUCTS INC 1L TLB CL		12/31/2021	VARIOUS	XXX	520,992	520,992	439,618	447,951		73,041		73,041		520,992				24,917	05/01/2025
BGH5HB-B1-8	MHGE PARENT LLC (MCGRAW) PIK TL		01/06/2021	SINKING FUND REDEMPTION	XXX	2,250,000	2,250,000	2,193,750	2,219,013		30,987		30,987		2,250,000				207,980	04/20/2023
BGH5HZ-BN-7	NES GLOBAL TALENT FINANCE US 1LTL		07/03/2021	SINKING FUND REDEMPTION	XXX	14,419	14,419	12,922	10,792		163		163		14,419				440	05/08/2023
BGH5J3-6K-8	PERMIAN PRODUCTION 1L TL		08/09/2021	VARIOUS	XXX	809,598	809,598	60,720	60,720						60,720		748,878	748,878	34,988	05/09/2024
BGH5L5-6Y-0	ELEVATION ACQUISITIONCO LLC 1L TL		11/19/2021	VARIOUS	XXX	7,639,364	7,639,364	7,563,007	7,598,993		34,815		34,815		7,633,808		5,556	5,556	357,555	06/26/2023
BGH5U4-4V-1	APTTUS CORPORATION 1L TL		05/10/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	23,425,000	23,425,000	23,293,273	23,384,014		17,652		17,652		23,401,666		23,334	23,334	473,411	10/02/2021
BGH5UW-SZ-4	PARAMOUNT 1L DDTL CL FUNDED		12/31/2021	VARIOUS	XXX	2,895,357	2,895,357	2,883,878	2,325,896						2,883,878		11,479	11,479	71,595	10/24/2023
BGH5VB-R1-5	ATLANTIC AVIATION 1L TLB CL		04/06/2021	VARIOUS	XXX	588,000	588,000	587,089	587,342		54		54		587,396		604	604	6,620	11/29/2025
BGH5VX-UG-0	CALLAWAY GOLF 1L TLB CL		12/31/2021	VARIOUS	XXX	8,000	8,000	7,879	7,959		41		41		8,000				302	12/14/2025
BGH5WH-PQ-8	WIND RIVER 1L TL		12/17/2021	VARIOUS	XXX	705,882	705,882	695,294	702,493		3,389		3,389		705,882				35,179	06/17/2024
BGH60B-1T-4	OREGON CLEAN ENERGY 1L TL		12/31/2021	SINKING FUND REDEMPTION	XXX	55,378	55,378	54,924	55,231		147		147		55,378				1,937	02/15/2026
BGH62V-NS-6	ACETO (ATLAS INTERMEDIATE) 1L TL		12/29/2021	VARIOUS	XXX	71,367	71,367	70,886	70,954		412		412		71,367				3,070	04/29/2025
BGH62W-1R-0	ACETO (ATLAS) 1L REV FUNDED		09/30/2021	PRIOR YEAR INCOME	XXX														25,054	04/29/2025
BGH63Q-J3-6	SOVOS COMPLIANCE (TAXWARE) 1L TL		08/12/2021	SINKING FUND REDEMPTION	XXX	25,000,000	25,000,000	24,692,718	24,775,336		224,664		224,664		25,000,000				922,811	04/29/2024
BGH63V-43-1	PLAYPOWER INC 1L TLB CL		12/23/2021	SINKING FUND REDEMPTION	XXX	85,157	85,157	84,305	84,995		162		162		85,157				986	05/07/2026
BGH64K-AQ-6	JEFFERIES FINANCE LLC 1L TL		07/30/2021	PRIOR YEAR INCOME	XXX														50,141	05/21/2026
BGH64S-JT-4	DREW MARINE 1L TL		12/31/2021	SINKING FUND REDEMPTION	XXX	72,714	72,714	71,624	72,537		177		177		72,714				1,966	06/26/2026
BGH65P-ND-9	SITUS 1L TLB		12/07/2021	SINKING FUND REDEMPTION	XXX	5,335,514	5,335,514	5,255,481	5,271,690		63,823		63,823		5,335,514				306,810	06/07/2025
BGH65P-NG-2	SITUS 1L DDTL FUNDED		12/28/2021	SINKING FUND REDEMPTION	XXX	478,378	478,378	478,378	478,378						478,378				24,374	06/28/2025
BGH66A-C4-3	TENEO HOLDINGS LLC 1L TLB CL		12/31/2021	VARIOUS	XXX	57,828	57,828	55,539	54,855		433		433		57,828				1,971	07/12/2025
BGH68F-N5-5	UGI ENERGY SERVICES LLC 1L TLB		12/31/2021	VARIOUS	XXX	25,000	25,000	24,875	24,955		45		45		25,000				501	08/07/2026
BGH68Y-PY-9	ASCEND PERFORMANCE 1L TLB CL		12/31/2021	VARIOUS	XXX	466,529	496,231	459,014	461,665		4,865		4,865		466,529				28,002	08/27/2026
BGH69Q-TX-3	BLUEFIN HOLDING (BLACK MTN) 1L TL		12/31/2021	SINKING FUND REDEMPTION	XXX	35,000	35,000	34,913	34,913		87		87		35,000				1,025	09/04/2026
BGH6AK-KN-5	SOTHEBYS 1L TLB CL		07/23/2021	VARIOUS	XXX	1,169,441	1,169,441	1,146,052	1,167,616		1,825		1,825		1,169,441				43,303	01/15/2027
BGH6AQ-5R-0	TOPPS COMPANY 1L FIRST OUT TL		12/31/2021	VARIOUS	XXX	1,649,480	1,649,480	1,636,109	1,639,226		10,254		10,254		1,649,480				127,372	10/02/2022
BGH6B3-MZ-3	LIFELONG LEARNER (PSI) 1L TLB CL		09/30/2021	VARIOUS	XXX	97,500	97,500	96,376	97,028		472		472		97,500				4,141	10/04/2026
BGH6B4-38-2	LIFELONG (PSI) 1L REV FUND CL		09/30/2021	SINKING FUND REDEMPTION	XXX	10,000	10,000	10,000	10,000						10,000				(175)	10/20/2025
BGH6BC-TH-6	RAIL HOLD CO (PATRIOT) 1L TLB CL		02/24/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	2,779,000	2,779,000	2,646,005	2,658,122		2,747		2,747		2,660,869		118,131	118,131	23,368	10/09/2026
BGH6BC-WP-4	STONEPEAK LONESTAR 1L TLB		10/17/2021	SINKING FUND REDEMPTION	XXX	79,047	79,047	69,561	77,795		1,252		1,252		79,047				2,215	10/19/2026
BGH6BJ-WV-6	LIFELONG (PSI)1L DDTLB FUNDED CL		09/30/2021	SINKING FUND REDEMPTION	XXX	10,267	10,267	10,164	10,227		40		40		10,267				380	10/19/2026
BGH6CM-1T-7	HOUGHTON MIFFLIN HARCOUT 1L TLB CL		06/15/2021	SINKING FUND REDEMPTION	XXX	2,391,926	2,391,926	2,296,249	2,343,658		48,267		48,267		2,391,926				70,086	11/13/2024
BGH6DH-YB-0	PLAYTIKA 1L TLB CL		01/25/2021	PRIOR YEAR INCOME	XXX														1,136	12/10/2024
BGH6ES-0G-1	CURRICULUM ASSOC 1L REV FUNDED CL		04/08/2021	PRIOR YEAR INCOME	XXX														1,339	01/27/2025
BGH6ES-6D-2	DOMINION (BOATS) 1L TL 3RD AMNDMNT		02/18/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	9,405,000	9,405,000	9,328,129	9,340,799		694		694		9,341,494		63,506	63,506	86,408	05/17/2024
BGH6FH-5D-6	ARCLINE FM HOLDINGS LLC 1L TL		06/23/2021	VARIOUS	XXX	8,307,225	8,307,225	8,136,927	8,164,336		97,385		97,385		8,261,721		45,504	45,504	921,334	01/21/2025
BGH6FH-6W-3	ARCLINE FM HOLDINGS 1L REV FUNDED		06/23/2021	VARIOUS	XXX	101,000	101,000	101,000	101,000						101,000				12,543	01/21/2025
BGH6H3-9P-4	HERSHA HOSPITALITY(SOUTHPAW) 1L TL		12/02/2021	VARIOUS	XXX	17,596	17,596	17,244	17,498		98		98		17,596				816	03/02/2026
BGH6H3-E6-0	HERSHA (SOUTHPAW) 1L DDTL FUNDED		12/02/2021	SINKING FUND REDEMPTION	XXX	285	285	285	67						285				5	03/02/2026
BGH6JD-14-5	LYTX 1L DDTL CL 2020 A&R FUNDED		12/31/2021	SINKING FUND REDEMPTION	XXX	30,913	30,913	30,764	9,940		110		110		30,913				1,651	02/28/2026
BGH6JD-1G-8	LYTX INC 1L TL CL 2020 A&R		12/31/2021	SINKING FUND REDEMPTION	XXX	184,059	184,059	182,796	108,349		757		757		184,059				7,172	02/28/2026
BGH6MC-PS-4	US FOODS INC 1L TLB APRIL 2020 CL		02/26/2021	VARIOUS	XXX	42,456,250	42,456,250	39,484,313	39,823,080		68,237		68,237		39,891,317		2,564,933	2,564,933	326,129	04/24/2025
BGH6MF-RA-4	DELTA AIR LINES 1L TLB		03/27/2021	VARIOUS	XXX	8,852,813	8,852,813	8,670,893	8,703,739		14,939		14,939		8,718,678		134,134	134,134	248,038	04/28/2023
BGH6NM-13-2	HAMILTON PROJECTS (PANDA) 1L TL		12/31/2021	SINKING FUND REDEMPTION	XXX	275,257	275,257	265,966	274,289		968		968		275,257				9,892	06/10/2027
BGH6PL-YH-5	JETBLUE AIRWAYS CORP 1L TLB		06/30/2021	VARIOUS	XXX	1,462,500	1,462,500	1,432,031	1,435,325		3,805		3,805		1,439,129		23,371	23,371	74,499	06/12/2024
BGH6QT-S7-6	WIDEORBIT 1L TL		12/06/2021	SINKING FUND REDEMPTION	XXX	294,506	294,506	291,057	293,596		910		910		294,506				24,899	07/07/2025
BGH6SW-X5-5	SMART START 1L TLB CL		12/16/2021	VARIOUS	XXX	997,500	997,500	987,525	987,957		1,300		1,300		989,256		8,244	8,244	72,725	08/12/2027
BGH6V9-FQ-6	SOVOS(TAXWARE)1L TL INCREMENTAL		08/12/2021	SINKING FUND REDEMPTION	XXX	6,610,169	6,610,169	6,544,068	6,548,563		61,606		61,606		6,610,169				321,674	04/29/2024
BGH6VE-2B-2	JEFFERIES FINANCELLC 1L TL REFI CL		08/09/2021	VARIOUS	XXX	25,935,000	25,935,000	25,675,650	25,681,929		253,071		253,071		25,935,000				881,167	09/30/2027

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 (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
BGH6VF-B9-4	SOUTHERN VETERINARY PART 1L TL CL		12/31/2021	SINKING FUND REDEMPTION	XXX	10,050	10,050	10,025			23		23		10,050				57	10/05/2027
BGH6VS-UH-7	HELP AT HOME (HAH GROUP) 1L TL CL		12/31/2021	VARIOUS	XXX	134,593	134,593	132,591	133,930		662		662		134,593				6,759	10/29/2027
BGH6W2-6Y-3	SUTHERLAND GLOBAL INC 1L TL		12/31/2021	VARIOUS	XXX	540,000	540,000	533,169	536,404		3,596		3,596		540,000				32,994	10/14/2025
BGH6WC-8X-1	HELP AT HOME(HAH)1L DDTL CL FUNDED		12/31/2021	SINKING FUND REDEMPTION	XXX	11,767	11,767	11,767							11,767				237	10/29/2027
BGH6WC-DN-7	QUIRCH FOODS 1L TLB CL		10/20/2021	VARIOUS	XXX	21,000,000	21,000,000	20,580,000	20,589,120		60,152		60,152		20,649,272		350,728	350,728	1,240,745	10/16/2027
BGH6WQ-JW-0	WELLSKY 1L TL CL		03/09/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	16,000,000	16,000,000	15,760,000	15,760,000		16,444		16,444		15,776,444		223,556	223,556	116,083	02/09/2024
BGH6WV-FM-5	WRENCH GROUP 1L TL CL INCREMENTAL		10/22/2021	SINKING FUND REDEMPTION	XXX	3,000,000	3,000,000	2,970,000	2,970,829		29,171		29,171		3,000,000				141,539	04/30/2026
BGH6WV-MF-2	CAPSTONE ACQUISITION 1L TL		12/31/2021	VARIOUS	XXX	143,635	143,635	142,268	129,005		766		766		143,635				5,077	10/29/2027
BGH6WV-N4-6	CAPSTONE ACQUISITION 1L DDTL FUND		12/31/2021	SINKING FUND REDEMPTION	XXX	2,038	2,038	2,028			5		5		2,038				25	11/12/2027
BGH6X2-AX-9	PARK PLACE TECH 1L TL CL		12/10/2021	VARIOUS	XXX	510,000	510,000	489,600	507,474		2,526		2,526		510,000				26,542	11/10/2027
BGH6XY-FP-1	EXPRESS OIL (MAVIS) 1L TL CL ADDON		04/20/2021	VARIOUS	XXX	6,814,500	6,814,500	6,678,549	6,680,710		9,619		9,619		6,690,329		124,171	124,171	120,788	03/20/2025
BGH6YU-K5-6	PREGIS TOPCO CORP 1L TL CL ADDON		06/01/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	1,000,000	1,000,000	995,000	995,062		465		465		995,527		4,473	4,473	24,028	07/31/2026
BGH6YV-TD-8	SYNDIGO 1L TL CL		12/31/2021	SINKING FUND REDEMPTION	XXX	95,005	95,005	93,580	94,465		541		541		95,005				3,797	12/10/2027
BGH6ZC-5D-5	DXP ENTERPRISES 1L TLB		12/31/2021	VARIOUS	XXX	155,000	155,000	153,063	154,693		307		307		155,000				4,721	12/16/2027
BGH6ZD-DC-6	RS IVY HOLDCO (IMTT) 1L TL		07/08/2021	VARIOUS	XXX	27,000,000	27,000,000	26,595,000	26,595,600		33,877		33,877		26,629,477		370,523	370,523	929,821	12/16/2027
BGH6ZQ-5R-3	PROVATION 1L TL CL		12/17/2021	VARIOUS	XXX	1,095,000	1,095,000	1,078,575	1,079,648		2,311		2,311		1,081,959		13,041	13,041	53,970	12/16/2027
BGH6ZR-2R-4	KRONOS (KIK) 1L TLB CL		03/05/2021	SECURITY CALLED BY ISSUER at 100.000	XXX	3,000,000	3,000,000	2,970,000	2,970,037		1,202		1,202		2,971,238		28,762	28,762	56,389	12/17/2026
BGH6ZX-93-7	SEAL FOR LIFE USD 3RD INCR 1L TL		12/31/2021	VARIOUS	XXX	80,037	80,037	78,236	79,548		489		489		80,037				3,512	07/23/2025
BGH70Y-8Z-1	WOMENS CARE 1L TL CL		12/31/2021	SINKING FUND REDEMPTION	XXX	5,000	5,000	5,013			(13)		(13)		5,000				162	01/15/2028
BGH71R-7C-7	KRONOS (KIK) 1L TLB CL		12/31/2021	VARIOUS	XXX	32,500	32,500	32,500							32,500				582	12/22/2026
BGH71R-WP-0	MB2 1L TL CL		12/31/2021	VARIOUS	XXX	129,131	129,131	126,548			940		940		129,131				4,836	01/26/2027
BGH71R-WR-6	MB2 1L DDTL CL FUNDED		12/31/2021	SINKING FUND REDEMPTION	XXX	30,304	30,304	30,067			135		135		30,304				1,396	01/29/2027
BGH72H-0J-0	OIL CHANGER 1L TL		12/31/2021	SINKING FUND REDEMPTION	XXX	41,925	41,925	40,941			183		183		41,925				1,767	02/04/2027
BGH72H-0Z-4	OIL CHANGER 1L DDTL FUNDED		12/04/2021	SINKING FUND REDEMPTION	XXX	7,531	7,531	7,402			24		24		7,531				236	02/04/2027
BGH734-YS-1	BIMINI GROUP 1L TL CL		12/31/2021	SINKING FUND REDEMPTION	XXX	71,639	71,639	69,848			663		663		71,639				2,945	02/18/2026
BGH736-PL-1	FRANCHISE 1L TL		07/13/2021	VARIOUS	XXX	2,381,715	2,381,715	2,357,898			2,508		2,508		2,381,715				40,357	02/18/2026
BGH77E-7S-5	CUBIC (ATLAS) 1L TLB CL		12/31/2021	SINKING FUND REDEMPTION	XXX	4,155	4,155	4,113			11		11		4,155				68	04/28/2028
BGH77E-9S-3	CUBIC (ATLAS) 1L TLC CL		12/31/2021	SINKING FUND REDEMPTION	XXX	8,258	8,258	8,175			35		35		8,258				36	04/28/2028
BGH77G-0R-9	PABST (BLUE RIBBON) 1L TLB CL		12/31/2021	VARIOUS	XXX	425,000	425,000	414,375			1,757		1,757		425,000				6,994	04/29/2028
BGH78H-8M-9	PYE BARKER 1L DDTL CL FUNDED INCR		11/26/2021	SINKING FUND REDEMPTION	XXX	2,500	2,500	2,475			2		2		2,500				159	11/26/2025
BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED		11/24/2021	VARIOUS	XXX	595,324	595,324	595,324							595,324				56,594	06/04/2026
BGH7CJ-QA-6	MCGRAW HILL TLB 1L CL		12/31/2021	SINKING FUND REDEMPTION	XXX	5,250	5,250	5,198			24		24		5,250				24	07/28/2028
BGH7DC-XA-2	SOTHEBYS 1L TLB CL REFI		10/27/2021	SINKING FUND REDEMPTION	XXX	2,909	2,909	2,909							2,909				23	01/15/2027
BGH7DD-73-5	STANDARD INDUSTRIES 1L TLB CL		12/29/2021	SINKING FUND REDEMPTION	XXX	6,475,500	6,475,500	6,410,745			16,683		16,683		6,475,500				43,864	09/22/2028
BGH7LG-CT-6	SEAL FOR LIFE 1L TL 4TH INCR		12/31/2021	SINKING FUND REDEMPTION	XXX	1,250	1,250	1,225			6		6		1,250					06/23/2025
BGH4PR-KZ-2	PET HOLDINGS ULC 1L TL	A	06/30/2021	VARIOUS	XXX	6,974,723	6,974,723	6,870,132	6,944,725		29,998		29,998		6,974,723				237,709	06/23/2022
BGH4PR-PX-2	PET HOLDINGS ULC DD1L FUNDED	A	06/30/2021	SINKING FUND REDEMPTION	XXX	784,714	784,714	784,714	784,714						784,714				145,338	07/05/2022
BGH5NM-99-3	24/7 INTOUCH 1L TL CL	A	11/30/2021	PRIOR YEAR INCOME	XXX														4,864	08/20/2025
BGH61G-MR-3	PWR SOLUTIONS PANTHR USD 1L TLB CL	A	03/05/2021	SINKING FUND REDEMPTION	XXX	2,230,179	2,230,179	2,207,877	2,212,315		17,863		17,863		2,230,179				14,399	04/30/2026
BGH3U3-ZE-2	JZ CAPITAL PARTNERS US TL 1L	D	02/12/2021	VARIOUS	XXX	1,940,417	1,940,417	1,921,229	1,937,680		2,737		2,737		1,940,417				29,720	06/12/2021
BGH50V-1C-9	ADDO FOOD GROUP JEDI BIDCO 1L TL	B	01/06/2021	SINKING FUND REDEMPTION	XXX	5,211,239	5,140,814	4,638,583	5,098,119		83,943		83,943	(401,767)	4,780,295	430,944		430,944	149,027	04/06/2024
BGH5L7-X3-4	SLR (HAMILTON) 1L TLB2 (USD)	D	09/22/2021	SINKING FUND REDEMPTION	XXX	1,587,960	1,587,960	1,544,291	1,558,373		29,587		29,587		1,587,960				79,366	05/14/2025
BGH65T-46-7	MATADOR (CEPSA) 1L TLB	D	12/11/2021	SINKING FUND REDEMPTION	XXX	27,500	27,500	27,225	27,410		90		90		27,500				913	06/12/2026
BGH66R-0A-5	SEAL FOR LIFE GLBL DUTCH EUR 1L TL	B	09/30/2021	VARIOUS	XXX	25,992	25,243	24,500	27,019		104		104	(2,231)	24,892	1,100		1,100	966	07/23/2025
BGH6Y8-E6-0	BARENTZ 1L TL CL USD	D	12/31/2021	SINKING FUND REDEMPTION	XXX	16,936	16,936	16,767	16,856		80		80		16,936				509	11/25/2027
BGH7KP-LM-2	AI CONVOY (COBHAM) 1L TLB CL USD	D	12/31/2021	SINKING FUND REDEMPTION	XXX	5,157	5,157	5,144			20		20		5,157					01/18/2027
8299999 - Bonds - Subtotals - Unaffiliated Bank Loans						319,895,863	321,804,843	310,815,828	299,481,006	11,441	1,558,276		1,569,717	(403,998)	313,579,024	432,044	5,884,793	6,316,837	12,240,436	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						4,985,338,955	4,929,469,180	4,976,309,804	4,820,651,205	11,441	(15,448,025)	370,772	(15,807,356)	(1,291,387)	4,889,258,539	1,246,295	44,791,251	46,037,546	194,224,283	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						297,595,008	301,931,084	300,539,721			(45,815)		(45,815)		300,403,959		(3,704,602)	(3,704,602)	4,031,846	XXX
8399999 - Bonds - Subtotals - Bonds						5,282,933,963	5,231,400,264	5,276,849,525	4,820,651,205	11,441	(15,493,840)	370,772	(15,853,171)	(1,291,387)	5,189,662,498	1,246,295	41,086,649	42,332,944	198,256,129	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
172967-MU-2	CITIGROUP INC		03/10/2021	UBS SECURITIES LLC	4,000,000.000	4,015,000		4,000,000	4,000,000						4,000,000		15,000	15,000	40,889	XXX
74460W-71-9	PUBLIC STORAGE		12/30/2021	SECURITY CALLED BY ISSUER at 25.000	25,000.000	625,000	25.00	526,250	526,250						526,250		98,750	98,750	30,625	XXX
74460W-75-0	PUBLIC STORAGE		06/30/2021	SECURITY CALLED BY ISSUER at 25.000	8,000.000	200,000	25.00	174,320	174,320						174,320		25,680	25,680	5,125	XXX
74460W-77-6	PUBLIC STORAGE		01/20/2021	SECURITY CALLED BY ISSUER at 25.000	21,000.000	525,000	25.00	483,000	483,000						483,000		42,000	42,000	1,575	XXX

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 Identi-fication	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 (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
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						5,365,000	XXX	5,183,570	5,183,570						5,183,570		181,430	181,430	78,214	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
8599999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							XXX													XXX
Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred																				
8699999 - Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred							XXX													XXX
Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred																				
8799999 - Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred							XXX													XXX
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4						5,365,000	XXX	5,183,570	5,183,570						5,183,570		181,430	181,430	78,214	XXX
8999998 - Preferred Stocks - Summary item from Part 5 for Preferred Stocks							XXX													XXX
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						5,365,000	XXX	5,183,570	5,183,570						5,183,570		181,430	181,430	78,214	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
00775W-20-1	AEQUI ACQUISITION CORP		03/04/2021	CONVERSION BROKER	262,050.000	2,620,500	XXX	2,620,500	2,646,705	(26,205)			(26,205)		2,620,500					XXX
30260D-10-3	FIGS INC-CLASS A		06/21/2021	JONES TRADING INSTITUTIONAL SERVICES LLC	29,021.000	1,160,550	XXX	638,462							638,462		522,088	522,088		XXX
38286R-20-4	GORES HOLDINGS VI INC		02/19/2021	VARIOUS	272,944.000	3,000,833	XXX	2,729,440	2,893,206	(163,766)			(163,766)		2,729,440		271,393	271,393		XXX
577096-10-0	MATTERPORT INC		08/12/2021	SUNTRUST ROBINSON HUMPHREY, INC	134,967.000	2,025,581	XXX	1,267,234							1,267,234		758,347	758,347		XXX
866142-40-9	SUMMIT MIDSTREAM PARTNERS LP		01/13/2021	DIRECT	744.000	10,089	XXX	9,843	9,293	551			551		9,843		246	246		XXX
909218-40-6	UNIT CORPORATION		08/10/2021	JONES TRADING INSTITUTIONAL SERVICES LLC	114,183.000	2,204,920	XXX	1,056,193	1,084,739	(28,546)			(28,546)		1,056,193		1,148,727	1,148,727		XXX
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						11,022,473	XXX	8,321,672	6,633,943	(217,966)			(217,966)		8,321,672		2,700,801	2,700,801		XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
BGH53G-51-9	EXPRESS OIL CHANGE LLC CLASS B		05/06/2021	SECURITY CALLED BY ISSUER at 1.825	1,562,580.640	2,851,341	XXX	1,406,323	1,515,703	(109,381)			(109,381)		1,406,323		1,445,019	1,445,019		XXX
BGH53G-52-7	EXPRESS OIL CHANGE LLC CLASS C		05/06/2021	SECURITY CALLED BY ISSUER at 1.825	243,870.970	445,007	XXX	219,484	236,555	(17,071)			(17,071)		219,484		225,523	225,523		XXX
BGH53G-53-5	EXPRESS OIL CHANGE LLC CLASS D-1		05/06/2021	SECURITY CALLED BY ISSUER at 1.825	1,806,451.610	3,296,349	XXX	180,645	180,645						180,645		3,115,703	3,115,703		XXX
BGH5FT-AG-9	EXPRESS OIL CHANGE LLC CLASS A		05/06/2021	SECURITY CALLED BY ISSUER at 1.825	1,711,511.190	3,123,105	XXX	1,711,511	1,660,166	51,345			51,345		1,711,511		1,411,593	1,411,593		XXX
BGH5UX-BS-6	PARAMOUNT DEVELOPMENT FINANCE LLC		12/15/2021	SINKING FUND REDEMPTION	486,011.400	486,011	XXX	478,288	674,724	(254,450)			(254,450)		478,288		7,724	7,724	62,171	XXX
9199999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						10,201,813	XXX	3,996,251	4,267,793	(329,557)			(329,557)		3,996,251		6,205,562	6,205,562	62,171	XXX
Common Stocks - Parent, Subsidiaries, and Affiliates Publicly Traded																				
9299999 - Common Stocks - Parent, Subsidiaries, and Affiliates Publicly Traded							XXX													XXX
Common Stocks - Parent, Subsidiaries and Affiliates Other																				
9399999 - Common Stocks - Parent, Subsidiaries and Affiliates Other							XXX													XXX
Common Stocks - Mutual Funds																				
9499999 - Common Stocks - Mutual Funds							XXX													XXX
Common Stocks - Unit Investment Trusts																				
9599999 - Common Stocks - Unit Investment Trusts							XXX													XXX
Common Stocks - Closed-End Funds																				
09248F-10-9	BLACKROCK MUN INCOME TR		10/27/2021	VARIOUS	27,237.000	395,945	XXX	350,151	421,356	(71,206)			(71,206)		350,151		45,794	45,794	269,756	XXX
09253Y-10-0	BLACKROCK MUNIENHANCED		04/19/2021	CONVERSION BROKER	85,303.000	933,176	XXX	933,176	1,021,930	(88,754)			(88,754)		933,176				16,975	XXX
09254F-10-0	BLACKROCK MUNIYIELD QUALITY		12/17/2021	VARIOUS	90,511.000	1,475,642	XXX	1,343,206	1,453,667	(145,701)			(145,701)		1,343,206		132,436	132,436	72,277	XXX
9699999 - Common Stocks - Closed-End Funds						2,804,763	XXX	2,626,533	2,896,953	(305,661)			(305,661)		2,626,533		178,230	178,230	359,008	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						24,029,049	XXX	14,944,456	13,798,689	(853,184)			(853,184)		14,944,456		9,084,593	9,084,593	421,179	XXX
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						75,702,125	XXX	74,474,071							74,474,071		1,228,055	1,228,055		XXX
9799999 - Common Stocks - Subtotals - Common Stocks						99,731,174	XXX	89,418,527	13,798,689	(853,184)			(853,184)		89,418,527		10,312,648	10,312,648	421,179	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						105,096,174	XXX	94,602,097	18,982,259	(853,184)			(853,184)		94,602,097		10,494,078	10,494,078	499,393	XXX
9999999 Totals						5,388,030,137	XXX	5,371,451,622	4,839,633,464	(841,743)	(15,493,840)	370,772	(16,706,355)	(1,291,387)	5,284,264,595	1,246,295	51,580,727	52,827,022	198,755,522	XXX

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	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	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. Governments																				
3133EM-5J-7	FFCB 2.40 09/41-09/22 (A)		09/09/2021	VARIOUS	10/19/2021	SUNTRUST ROBINSON HUMPHREY, INC	6,250,000	6,245,313	6,138,375	6,245,330		17		17			(106,955)	(106,955)	14,167	
3133EM-C9-1	FFCB 2.95 06/46 - 09/21 (A)		05/24/2021	VARIOUS	09/07/2021	SECURITY CALLED at 100.0	24,000,000	23,970,000	24,000,000	23,970,218		218		218			29,782	29,782	31,467	
3133EM-LL-4	FFCB 2.07 12/40-12/21 (A)		01/14/2021	CANTOR FITZGERALD & CO	04/09/2021	FHN	5,000,000	4,977,500	4,661,045	4,977,730		230		230			(316,685)	(316,685)	32,743	8,050
3133EM-NS-7	FFCB 2.1 01/41 - 01/22		01/20/2021	TD SECURITIES LLC	05/11/2021	VARIOUS	4,000,000	4,000,000	3,736,055	4,000,000							(263,945)	(263,945)	21,029	
88059F-CG-4	TVA PRIN STRIP		08/31/2021	DIRECT	11/17/2021	PIERPONT SECURITIES LLC	834,000	221,732	239,733	223,164		1,431		1,431			16,570	16,570		
0599999 - Bonds - U.S. Governments							40,084,000	39,414,545	38,775,208	39,416,442		1,896		1,896			(641,233)	(641,233)	99,406	8,050
Bonds - All Other Governments																				
00388W-AH-4	ABU DHABI NATIONAL ENERGY COMPANY	D	01/11/2021	JPMSL	08/26/2021	STAN	335,000	397,813	389,203	396,946		(866)		(866)			(7,743)	(7,743)	12,172	3,722
168863-DS-4	REPUBLIC OF CHILE	D	05/04/2021	GOLDMAN SACHS & CO	12/22/2021	HSBC SECURITIES, INC	16,000,000	15,529,600	15,560,048	15,540,235		10,635		10,635			19,812	19,812	313,126	
455780-CX-2	INDON 3.35 03/12/71	D	01/05/2021	CITIGROUP GLOBAL MARKETS LTD	05/17/2021	J.P. MORGAN SECURITIES INC	400,000	395,176	392,800	395,161		(15)		(15)			(2,361)	(2,361)	4,727	
74735K-AA-0	QTELQD 2 5/8 04/08/31	D	03/31/2021	CITIGROUP GLOBAL MARKETS LTD	10/20/2021	SCOTIABANK	555,000	549,017	559,856	549,300		283		283			10,557	10,557	7,851	
78397P-AD-3	SA GLOBAL SUKUK LTD SR UNSECURED 144A 06	D	06/09/2021	HBB	10/14/2021	JLN	420,000	420,000	421,050	420,000							1,050	1,050	3,803	
BK4157-20-6	ROMANI 4 02/14/51	D	09/23/2021	VARIOUS	10/11/2021	VARIOUS	3,190,000	3,299,075	3,198,350	3,298,769		(306)		(306)			(100,419)	(100,419)	33,912	30,481
G463PC-AJ-8	HRINTH 4 5/8 06/03/26	D	04/07/2021	MERRILL LYNCH INT'L LTD	09/09/2021	ANZ BANK (AU AND NZ BANKING GROUP LTD)	800,000	763,480	774,000	766,191		2,711		2,711			7,809	7,809	28,782	12,950
G463Q4-AG-1	HUARONG FINANCE 2019 CO LTD 02/30 3.375	D	02/26/2021	AUSTRALIA & NEW ZEALAND BANKIN	04/08/2021	AUSTRALIA & NEW ZEALAND BANKIN	2,060,000	2,051,492	1,776,604	2,051,582		89		89			(274,977)	(274,977)	8,933	1,545
M0152W-AL-5	ADGB 2.7 09/02/70	D	02/08/2021	VARIOUS	04/27/2021	J.P. MORGAN SECURITIES INC	1,600,000	1,463,400	1,402,000	1,463,684		284		284			(61,684)	(61,684)	28,440	18,870
Y6421X-CX-4	NTPCIN 4 1/2 03/19/28	D	01/26/2021	AUSTRALIA & NEW ZEALAND BANKIN	10/06/2021	WELLS FARGO BANK NA II	600,000	657,726	649,140	652,645		(5,081)		(5,081)			(3,505)	(3,505)	28,425	9,675
1099999 - Bonds - All Other Governments							25,960,000	25,526,779	25,123,051	25,534,513		7,734		7,734			(411,461)	(411,461)	470,171	77,243
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
1301ET-AA-0	CAL ENDOWMENT		01/20/2021	JPMORGAN SECURITIES INC	11/22/2021	VARIOUS	16,000,000	16,000,000	15,598,680	16,000,000							(401,320)	(401,320)	316,483	
13080S-ZV-9	CA CAL ISO CORP 2021		01/15/2021	RBC DAIN RAUSCHER	02/02/2021	RBC DAIN RAUSCHER	1,000,000	1,000,000	1,010,370	1,000,000							10,370	10,370	506	
44236P-MC-9	HOUSTON CCD		01/22/2021	MORGAN STANLEY	02/02/2021	MORGAN STANLEY	1,000,000	1,000,000	1,009,250	1,000,000							9,250	9,250		
798186-Q3-9	SAN JOSE CALIF		01/08/2021	STIFEL NICOLAUS	02/02/2021	RAYMOND JAMES & ASSOCIATES	3,000,000	3,000,000	3,035,250	3,000,000							35,250	35,250	2,690	
880558-PG-0	TENNESSEE ST SCH BD AUTH		02/19/2021	VARIOUS	11/18/2021	JPMORGAN SECURITIES INC	4,000,000	4,031,570	3,846,680	4,029,559		(2,011)		(2,011)			(182,879)	(182,879)	76,261	
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							25,000,000	25,031,570	24,500,230	25,029,559		(2,011)		(2,011)			(529,329)	(529,329)	395,940	
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
01627A-AB-4	ADC 2021-1A B		08/11/2021	GUGGENHEIM SECURITIES, LLC	11/19/2021	GOLDMAN SACHS & CO	4,000,000	4,000,000	3,971,406	4,000,000							(28,594)	(28,594)	24,268	
032654-AW-5	ANALOG DEVICES INC		09/28/2021	MORGAN STANLEY	10/21/2021	CITIGROUP GLOBAL MARKETS	8,000,000	7,938,160	8,009,520	7,938,287		127		127			71,233	71,233	12,444	
05348E-BE-8	AVALONBAY COMMUNITIES INC		07/20/2021	WELLS FARGO SECURITIES LLC	11/19/2021	CITIGROUP GLOBAL MARKETS INC	185,000	242,977	236,726	242,482		(495)		(495)			(5,756)	(5,756)	4,873	2,168
084664-CX-7	BERKSHIRE HATHAWAY FINANCE CORP		01/06/2021	VARIOUS	10/18/2021	VARIOUS	23,750,000	23,330,440	21,789,055	23,337,459		7,020		7,020			(1,548,404)	(1,548,404)	443,490	
11135F-BG-5	BROADCOM INC		01/04/2021	SUNT	01/11/2021	JPMORGAN SECURITIES INC	310,000	308,661	311,903	308,661							3,243	3,243		
14855M-AA-6	CLAST 2019-1A A		03/25/2021	MORGAN STANLEY	09/15/2021	MBS PAYDOWN	101,481	101,481	101,481	101,481									1,974	157
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNA		03/08/2021	JPMORGAN SECURITIES INC	03/25/2021	VARIOUS	5,000,000	5,000,000	5,035,140	5,000,000							35,140	35,140	1,880	
30227K-AE-9	EXTERRAN NRG SOLUTIONS/F		05/03/2021	CONVERSION BROKER	08/24/2021	VARIOUS	4,300,000	3,558,250	3,748,096	3,597,660		39,410		39,410			150,436	150,436	96,779	174,688
30231G-BF-8	EXXON MOBIL CORP		01/05/2021	CROSSROADS	10/18/2021	CREDIT SUISSE FIRST BOSTON	2,000,000	2,462,240	2,389,520	2,447,692		(14,548)		(14,548)			(58,172)	(58,172)	91,820	25,597
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD		02/09/2021	HSBC SECURITIES, INC	05/26/2021	HSBC SECURITIES, INC	2,000,000	2,000,000	1,982,500	2,000,000							(17,500)	(17,500)	16,497	
369550-BQ-0	GENERAL DYNAMICS CORPORATION		05/03/2021	WELLS FARGO	10/21/2021	BANK OF AMERICA	10,000,000	9,965,000	10,092,600	9,965,495		495		495			127,105	127,105	130,625	
38178E-AG-0	GOCAP 2013-16A CR2		06/08/2021	NATIXIS CAPITAL MARKETS	11/17/2021	CREDIT SUISSE FIRST BOSTON	2,000,000	2,000,000	2,003,000	2,000,000							3,000	3,000	24,811	
40171G-AE-3	GUGG 2019-1A SUB		12/03/2021	CONVERSION BROKER	12/07/2021	MITSUBISHI UFJ SECURITIES	2,056,701	2,299,497	1,551,987	2,301,974		1,238		1,238			(748,749)	(748,749)		
41984L-AA-5	HAWAIIAN BRAND INTELLECT		01/28/2021	BARCLAYS CAPITAL INC	02/02/2021	JPMORGAN SECURITIES INC	1,000,000	994,490	1,043,750	994,490							49,260	49,260		
458140-BV-1	INTEL CORPORATION		08/10/2021	GOLDMAN SACHS & CO	10/18/2021	CITIGROUP GLOBAL MARKETS	2,000,000	1,998,180	2,004,710	1,998,193		13		13			6,517	6,517	10,500	
46651T-AA-9	HENDR 2018-1A A		01/11/2021	BARCLAYS CAPITAL INC	11/19/2021	VARIOUS	905,385	1,037,560	1,001,401	1,036,869		(691)		(691)			(35,468)	(35,468)	30,979	2,629
49456B-AH-4	KINDER MORGAN INC		06/22/2021	BARCLAYS CAPITAL INC	06/24/2021	GOLDMAN SACHS & CO	380,000	485,214	487,388	485,184		(30)		(30)			2,204	2,204	1,582	1,347
50212Y-AD-6	LPL HOLDINGS INC		03/04/2021	JPMORGAN SECURITIES INC	07/12/2021	VARIOUS	20,000,000	20,000,000	20,150,490	20,000,000							150,490	150,490	82,932	
529043-AC-5	LEXINGTON REALTY TRUST		05/03/2021	CONVERSION BROKER	09/16/2021	SECURITY CALLED at 106.4	12,475,000	12,444,680	13,280,704	12,283,201		(70,292)		(70,292)			100,613	100,613	1,204,817	200,293
641062-AY-0	NESTLE HOLDINGS INC		09/07/2021	CREDIT SUISSE FIRST BOSTON	10/18/2021	CITIGROUP GLOBAL MARKETS	9,000,000	8,978,850	8,872,270	8,978,931		81		81			(106,661)	(106,661)	22,222	

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	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	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
707567-AE-3	PENN MUTUAL LIFE INSURANCE		04/29/2021	VARIOUS	09/01/2021	TRANSFER FROM SCHEDULE D1 TO SCHEDULE BA	24,750,000	24,793,897	24,793,270	24,793,270		(627)		(627)					120,175	1,794
71677K-AA-6	PETSMART INC/PETSMART FI		01/29/2021	BARCLAYS CAPITAL INC	03/11/2021	VARIOUS	6,000,000	6,000,000	6,123,359	6,000,000							123,359	123,359	24,819	
756109-AT-1	REALTY INCOME CORPORATION		07/20/2021	VARIOUS	11/22/2021	JPMORGAN SECURITIES INC	375,000	485,771	484,249	484,611		(1,160)		(1,160)			(362)	(362)	12,061	4,757
878091-BG-1	TEACHERS INSURANCE AND ANNUITY ASS		08/19/2021	CROSSROADS	09/01/2021	TRANSFER FROM SCHEDULE D1 TO SCHEDULE BA	100,000	107,530	107,527	107,527		(3)		(3)						908
BGH7KJ-VK-9	TRANS UNION LLC 2L TLB CL		11/17/2021	JPMORGAN SECURITIES INC	12/16/2021	SECURITY CALLED at 100.0	2,450,000	2,437,750	2,450,000	2,437,823		73		73			12,177	12,177	5,205	
00946A-AB-0	AIRPORT AUTHORITY HONG KONG	D	01/28/2021	HSBC SECURITIES, INC	02/05/2021	VARIOUS	15,000,000	14,956,650	15,259,688	14,956,654		4		4			303,033	303,033	1,695	
11044M-AA-4	BRITISH AIR 20-1 A PPT	D	02/26/2021	ROBERT W. BAIRD & CO. INCORPORATED	04/26/2021	SINKING FUND REDEMPTION	485,734	519,736	485,735	485,735		(34,001)		(34,001)						975
29245V-AE-5	ENTEL 3.05 09/14/32	D	09/09/2021	JLN	11/03/2021	BANCO SANTANDER CENTRAL HISPANO SA	710,000	709,872	694,025	709,874		1		1			(15,849)	(15,849)	3,068	
43858A-AE-0	HONG KONG (GOVERNMENT OF)	D	01/26/2021	HSBC SECURITIES, INC	02/04/2021	WELLS FARGO	14,000,000	13,833,680	13,846,000	13,833,743		63		63			12,257	12,257	5,542	
632525-AW-1	NATIONAL AUSTRALIA BANK	D	01/05/2021	GOLDMAN SACHS & CO	05/26/2021	DEUTSCHE BANK SECURITIES INC	1,000,000	1,000,000	908,770	1,000,000							(91,230)	(91,230)	9,856	
654579-AH-4	NIPPON LIFE INSURANCE CO	D	01/13/2021	JPMORGAN SECURITIES INC	05/26/2021	SMBN	1,000,000	1,000,000	966,250	1,000,000							(33,750)	(33,750)	9,701	
86562M-CF-5	SUMITOMO MITSUI FINANCIAL GROUP IN	D	01/04/2021	SMBN	10/15/2021	CITIGROUP GLOBAL MARKETS	1,000,000	1,000,000	915,600	1,000,000							(84,400)	(84,400)	17,666	
88032X-AW-4	TENCNT 3.29 06/03/60	D	02/01/2021	JEFFERIES INT'L LTD	04/16/2021	BBN	360,000	359,604	323,575	359,612		8		8			(36,037)	(36,037)	4,507	1,974
G463PS-AK-0	HRINTH 4.95 11/07/47	D	01/06/2021	MIZUHO INTERNATIONAL PLC	09/30/2021	HBB	2,000,000	2,238,340	1,716,425	2,234,885		(3,455)		(3,455)			(518,460)	(518,460)	89,925	16,775
N7163R-AQ-6	PRXNA 3.832 02/08/51	D	02/01/2021	CITIGROUP GLOBAL MARKETS LTD	08/13/2021	JEFFERIES INT'L LTD	1,170,000	1,141,335	1,074,938	1,141,605		270		270			(66,668)	(66,668)	31,010	6,850
P58072-AT-9	CMPCCI 3 04/06/31	D	06/17/2021	BNP PARIBAS SECURITIES SERVICE	10/13/2021	J01	1,000,000	997,500	983,750	997,597		97		97			(13,847)	(13,847)	15,750	6,250
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							180,864,301	180,727,345	179,196,808	180,560,995		(76,402)		(76,402)			(2,259,840)	(2,259,840)	2,553,473	447,162
Bonds - Hybrid Securities																				
4899999 - Bonds - Hybrid Securities																				
Bonds - Parent, Subsidiaries, and Affiliates																				
5599999 - Bonds - Parent, Subsidiaries, and Affiliates																				
Bonds - SVO Identified Funds																				
8099999 - Bonds - SVO Identified Funds																				
Bonds - Subtotals - Unaffiliated Bank Loans																				
29359@-AA-2	ENTACT ENVIRONMENTAL SVCS REVOLVER		11/18/2021	DIRECT	11/30/2021	VARIOUS	397,714	394,496	397,714	396,338		1,842		1,842			1,376	1,376	4,072	1,230
91859#-AC-1	V RENTAL HOLDINGS LLC REVOLVER		04/12/2021	DIRECT	07/31/2021	VARIOUS	252,840	252,840	252,840	252,840									28,039	
BGH53L-63-3	DOMINION WEB SOLUTIONS REV FUNDED		03/30/2021	INTERNAL BROKER FOR BORROWING TL	12/31/2021	SINKING FUND REDEMPTION	23,076	23,077		23,077							(23,077)	(23,077)	569	
BGH5BQ-BU-7	FORTIS SOLUTIONS GROUP 1L REVOLVER		10/08/2021	INTERNAL BROKER FOR BORROWING TL	10/15/2021	SINKING FUND REDEMPTION	555,288	555,289	555,289	555,289									498	
BGH5UW-SZ-4	PARAMOUNT 1L DDTL CL FUNDED		04/09/2021	INTERNAL BROKER FOR BORROWING TL	06/30/2021	VARIOUS	64,087	64,088	64,088	64,088									19,966	
BGH62W-1R-0	ACETO (ATLAS) 1L REV FUNDED		10/06/2021	INTERNAL BROKER FOR BORROWING TL	12/27/2021	VARIOUS	5,976,021	5,976,022	5,976,022	5,976,022									62,299	
BGH6B4-38-2	LIFELONG (PSI) 1L REV FUND CL		01/27/2021	INTERNAL BROKER FOR BORROWING TL	03/30/2021	VARIOUS	2,040,000	2,040,000	2,040,000	2,040,000									56,404	
BGH6CC-ME-9	ACQUIA INC 1L REVOLVER FUNDED		02/10/2021	INTERNAL BROKER FOR BORROWING TL	10/01/2021	VARIOUS	160,000	160,000	160,000	160,000									20,434	
BGH6FH-GW-3	ARCLINE FM HOLDINGS 1L REV FUNDED		03/01/2021	INTERNAL BROKER FOR BORROWING TL	06/23/2021	SECURITY CALLED at 100.0	101,000	101,000	101,000	101,000										
BGH6V9-FF-0	SOVOS(TAXWARE)1L DDTL INCR FUNDED		03/29/2021	INTERNAL BROKER FOR BORROWING TL	08/12/2021	SINKING FUND REDEMPTION	3,389,830	3,389,831	3,389,831	3,389,831									176,251	
BGH71Z-PU-9	PETSMART 1L TL CL		01/29/2021	JPMORGAN SECURITIES INC	03/15/2021	VARIOUS	16,000,000	15,840,000	16,000,000	15,841,038		1,038		1,038			158,962	158,962	52,921	
BGH79J-YC-7	SOLERA 1L REV CL USD FUNDED		06/15/2021	INTERNAL BROKER FOR BORROWING TL	07/02/2021	SINKING FUND REDEMPTION	58,516	58,516	58,516	58,516									64,256	
BGH7B3-53-1	SOVOS (TAXWARE) 1L INCL TL		06/29/2021	DIRECT LOAN FUNDING ALTERNATE	08/12/2021	SINKING FUND REDEMPTION	1,004,411	984,323	1,004,411	1,004,411		20,088		20,088					27,147	
8299999 - Bonds - Subtotals - Unaffiliated Bank Loans							30,022,783	29,839,482	29,999,711	29,862,450		22,968		22,968			137,261	137,261	512,856	1,230
8399998 - Bonds - Subtotals - Bonds							301,931,084	300,539,721	297,595,008	300,403,959		(45,815)		(45,815)			(3,704,602)	(3,704,602)	4,031,846	533,685
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred																				
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
8599999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred																				
8699999 - Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred																				
Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred																				

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	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	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
8799999 - Preferred Stocks - Parent, Subsidiaries and Affiliates Redeemable Preferred																				
8999998 - Preferred Stocks - Subtotals - Preferred Stocks																				
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
194170-20-5	COLICITY INC		06/02/2021	GOLDMAN SACHS & CO	07/06/2021	CONVERSION BROKER	56,103.000	560,929	560,929	560,929										
382863-20-7	GORES HOLDINGS VIII INC		02/25/2021	DEUTSCHE BANK SECURITIES INC	05/03/2021	CONVERSION BROKER	671,642.000	6,716,420	6,716,420	6,716,420										
38286R-10-5	GORES HOLDINGS VI INC-A		02/19/2021	CONVERSION BROKER	07/23/2021	VARIOUS	239,351.000	2,249,098	3,257,858	2,249,098							1,008,760	1,008,760		
38286R-11-3	GORES HOLDINGS VI A -CW27		02/19/2021	CONVERSION BROKER	07/23/2021	CONVERSION BROKER	47,869.000	144,412	144,412	144,412										
38286T-20-0	GORES HOLDINGS VII INC		02/23/2021	DEUTSCHE BANK SECURITIES INC	04/27/2021	CONVERSION BROKER	1,045,225.000	10,452,250	10,452,250	10,452,250										
382870-20-2	GORES TECHNOLOGY PARTNERS INC		03/12/2021	DEUTSCHE BANK SECURITIES INC	05/18/2021	CONVERSION BROKER	656,644.000	6,566,440	6,566,440	6,566,440										
38287L-20-6	GORES TECHNOLOGY PARTNERS II INC		03/12/2021	DEUTSCHE BANK SECURITIES INC	05/27/2021	CONVERSION BROKER	1,198,860.000	11,988,600	11,988,600	11,988,600										
48253T-20-8	KKR ACQUISITION HOLDINGS I CORP		03/25/2021	CITIGROUP GLOBAL MARKETS	05/21/2021	CONVERSION BROKER	1,299,784.000	12,997,808	12,997,808	12,997,808										
54141L-20-9	LOGISTICS INNOVATION TECH UNITS		06/11/2021	GUGGENHEIM SECURITIES, LLC	08/12/2021	CONVERSION BROKER	1,272,727.000	12,727,270	12,727,270	12,727,270										
74981M-20-6	RXR ACQUISITION CORP		06/28/2021	GOLDMAN SACHS & CO	07/16/2021	CONVERSION BROKER	287,374.000	2,870,390	2,870,390	2,870,390										
909218-40-6	UNIT CORPORATION		07/26/2021	DIRECT	08/10/2021	JONES TRADING INSTITUTIONAL SERVICES LLC	7,408.000	1	133,269	1							133,269	133,269		
G8354H-11-8	SOARING EAGLE ACQUISITION CORP		05/06/2021	CONVERSION BROKER	06/04/2021	CONVERSION BROKER	34,234.000	85,822	85,822	85,822										
G8354H-12-6	SOARING EAGLE ACQUISITION CO		05/06/2021	CONVERSION BROKER	06/04/2021	CONVERSION BROKER	171,176.000	1,625,920	1,625,920	1,625,920										
SBMDVJ-95-9	SOARING EAGLE ACQUISITION CO		09/08/2021	GOLDMAN SACHS & CO	09/09/2021	VARIOUS	171,520.000	1,715,118	1,715,304	1,715,118							186	186		
SBMYVV-P4-1	MSD ACQUISITION CORP		03/25/2021	GOLDMAN SACHS & CO	06/14/2021	CONVERSION BROKER	214,262.000	2,142,489	2,142,489	2,142,489										
SBNQP3-R7-7	SOARING EAGLE ACQUISITION CO		06/04/2021	CONVERSION BROKER	09/17/2021	SECURITY CALLED at 10.00	171,176.000	1,625,920	1,711,760	1,625,920							85,840	85,840		
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								74,468,887	75,696,941	74,468,887							1,228,055	1,228,055		
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other																				
BGH5UX-BS-6	PARAMOUNT DEVELOPMENT FINANCE LLC		02/16/2021	DIRECT LOAN FUNDING ALTERNATE	10/01/2021	SINKING FUND REDEMPTION	5,184.320	5,184	5,184	5,184										
9199999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other								5,184	5,184	5,184										
Common Stocks - Parent, Subsidiaries, and Affiliates Publicly Traded																				
9299999 - Common Stocks - Parent, Subsidiaries, and Affiliates Publicly Traded																				
Common Stocks - Parent, Subsidiaries and Affiliates Other																				
9399999 - Common Stocks - Parent, Subsidiaries and Affiliates Other																				
Common Stocks - Mutual Funds																				
9499999 - Common Stocks - Mutual Funds																				
Common Stocks - Unit Investment Trusts																				
9599999 - Common Stocks - Unit Investment Trusts																				
Common Stocks - Closed-End Funds																				
9699999 - Common Stocks - Closed-End Funds																				
9799998 - Common Stocks - Subtotals - Common Stocks								74,474,071	75,702,125	74,474,071							1,228,055	1,228,055		
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks								74,474,071	75,702,125	74,474,071							1,228,055	1,228,055		
9999999 Totals								375,013,792	373,297,133	374,878,030		(45,815)		(45,815)			(2,476,547)	(2,476,547)	4,031,846	533,685

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
1999999 Totals - Preferred and Common Stocks									XXX	XXX

NONE

1. Total amount of goodwill nonadmitted $.....

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 Totals - Preferred and Common				XXX	XXX

NONE

SCHEDULE DA - PART 1

Showing all **SHORT-TERM INVESTMENTS** Owned December 31 of Current Year

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	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.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - U.S. Governments Issuer Obligations																			
0199999 - Bonds - U.S. Governments - Issuer Obligations															XXX	XXX	XXX		
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																			
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																			
0399999 - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
Bonds - U.S Governments - Other Loan-Backed and Structured Securities																			
0499999 - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
0599999 - Bonds - Subtotals - U.S. Governments															XXX	XXX	XXX		
Bonds - All Other Governments - Issuer Obligations																			
0699999 - Bonds - All Other Governments - Issuer Obligations															XXX	XXX	XXX		
Bonds - All Other Governments - Residential Mortgage-Backed Securities																			
0799999 - Bonds - All Other Governments - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
Bonds - All Other Governments - Single Class Mortgage-Backed/Asset-Backed Securities																			
0899999 - Bonds - All Other Governments - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
Bonds - All Other Governments - Other Loan-Backed and Structured Securities																			
0999999 - Bonds - All Other Governments - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
1099999 - Bonds - Subtotals - All Other Governments															XXX	XXX	XXX		
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																			
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations															XXX	XXX	XXX		
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																			
1299999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																			
1399999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																			
1499999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
1799999 - Bonds - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)															XXX	XXX	XXX		
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																			
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations															XXX	XXX	XXX		
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities																			
1999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities																			
2099999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities																			
2199999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
2499999 - Bonds - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)															XXX	XXX	XXX		
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Issuer Obligations																			
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Issuer Obligations															XXX	XXX	XXX		
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Residential Mortgage-Backed Securities																			
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Commercial Mortgage-Backed Securities																			
2799999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Other Loan-Backed and Structured Securities																			
2899999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		

SCHEDULE DA - PART 1

Showing all **SHORT-TERM INVESTMENTS** Owned December 31 of Current Year

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	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.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
3199999 - Bonds - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions															XXX	XXX	XXX		
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
RELIANCE INDUSTRIES LTD		D	05/03/2021	CONVERSION BROKER	02/14/2022	6,009,461		3,407			6,000,000	6,061,080	123,300		5.400	4.053	FA	162,000	69,300
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						6,009,461		3,407			6,000,000	6,061,080	123,300		XXX	XXX	XXX	162,000	69,300
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																			
3399999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																			
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																			
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						6,009,461		3,407			6,000,000	6,061,080	123,300		XXX	XXX	XXX	162,000	69,300
Bonds - Hybrid Securities - Issuer Obligations																			
4299999 - Bonds - Hybrid Securities - Issuer Obligations															XXX	XXX	XXX		
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities																			
4399999 - Bonds - Hybrid Securities - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities																			
4499999 - Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities																			
4599999 - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
4899999 - Bonds - Subtotals - Hybrid Securities															XXX	XXX	XXX		
Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations																			
4999999 - Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations															XXX	XXX	XXX		
Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities																			
5099999 - Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities																			
5199999 - Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities																			
5299999 - Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued																			
5399999 - Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued															XXX	XXX	XXX		
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans – Acquired																			
5499999 - Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans – Acquired															XXX	XXX	XXX		
5599999 - Bonds - Parent, Subsidiaries and Affiliates Bonds - Subtotals – Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO																			
6099999 - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO															XXX	XXX	XXX		
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued																			
6399999 - Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued															XXX	XXX	XXX		
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired																			
6499999 - Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired															XXX	XXX	XXX		
6599999 - Bonds - Unaffiliated Bank Loans - Subtotals – Unaffiliated Bank Loans															XXX	XXX	XXX		
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						6,009,461		3,407			6,000,000	6,061,080	123,300		XXX	XXX	XXX	162,000	69,300
7799999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7899999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
7999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8099999 - Bonds - Total Bonds - Subtotals - SVO Identified Funds															XXX	XXX	XXX		
8199999 - Bonds - Total Bonds - Subtotals - Affiliated Bank Loans															XXX	XXX	XXX		
8299999 - Bonds - Total Bonds - Subtotals - Unaffiliated Bank Loans															XXX	XXX	XXX		
8399999 - Bonds - Total Bonds - Subtotals - Bonds						6,009,461		3,407			6,000,000	6,061,080	123,300		XXX	XXX	XXX	162,000	69,300
Parent, Subsidiaries and Affiliates - Mortgage Loans																			
8499999 - Bonds - Parent, Subsidiaries and Affiliates - Mortgage Loans											XXX				XXX	XXX	XXX		
Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets																			
8599999 - Bonds - Parent, Subsidiaries and Affiliates - Other Short-Term Invested Assets											XXX				XXX	XXX	XXX		
8699999 - Bonds - Parent, Subsidiaries and Affiliates - Subtotals – Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
Mortgage Loans																			
8799999 - Bonds - Mortgage Loans											XXX				XXX	XXX	XXX		
Other Short-Term Invested Assets																			
9099999 - Bonds - Other Short-Term Invested Assets											XXX				XXX	XXX	XXX		

SCHEDULE DA - PART 1

Showing all **SHORT-TERM INVESTMENTS** Owned December 31 of Current Year

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	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.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
9199999 Totals						6,009,461		3,407			XXX	6,061,080	123,300		XXX	XXX	XXX	162,000	69,300

1.
Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A	$	1B	$	1C	$	1D	$	1E	$	1F	$	1G	$
1B	2A	$	2B	$ 6,009,461	2C	$								
1C	3A	$	3B	$	3C	$								
1D	4A	$	4B	$	4C	$								
1E	5A	$	5B	$	5C	$								
1F	6	$												

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
Purchased Options - Hedging Effective – Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
0019999999 - Purchased Options - Hedging Effective – Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants														XXX							XXX	XXX
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
0029999999 - Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options														XXX							XXX	XXX
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
0039999999 - Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps														XXX							XXX	XXX
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
0049999999 - Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors														XXX							XXX	XXX
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
0059999999 - Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars														XXX							XXX	XXX
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
0069999999 - Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other														XXX							XXX	XXX
0079999999 - Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective														XXX							XXX	XXX
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
0089999999 - Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants														XXX							XXX	XXX
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
0099999999 - Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options														XXX							XXX	XXX
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
0109999999 - Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps														XXX							XXX	XXX
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
0119999999 - Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors														XXX							XXX	XXX
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
0129999999 - Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars														XXX							XXX	XXX
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
0139999999 - Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other														XXX							XXX	XXX
0149999999 - Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective														XXX							XXX	XXX
Purchased Options - Hedging Other - Call Options and Warrants																						
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	01/06/2021	01/06/2022	6,136		3,748.14		223,100		3,598		595,111			(219,502)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	01/06/2021	01/06/2022	6,803		3,748.14		400,350		6,457		1,565,054			(393,893)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	01/13/2021	01/13/2022	2,625		3,809.84		92,000		3,215		435,016			(88,785)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	01/13/2021	01/13/2022	2,887		3,809.84		169,400		5,920		801,690			(163,480)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	01/20/2021	01/20/2022	3,375		3,851.85		120,900		6,500		520,855			(114,400)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	01/20/2021	01/20/2022	3,635		3,851.85		207,200		11,140		922,344			(196,060)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	01/27/2021	01/27/2022	3,199		3,750.77		92,400		6,706		922,996			(85,694)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	01/27/2021	01/27/2022	3,866		3,750.77		192,850		16,071		1,581,232			(176,779)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	02/03/2021	02/03/2022	4,177		3,830.17		139,200		12,843		235,104			(126,357)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	02/03/2021	02/03/2022	4,177		3,830.17		238,400		21,995		674,018			(216,405)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	02/10/2021	02/10/2022	3,964		3,909.88		134,850		15,251		1,013,736			(119,599)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	02/10/2021	02/10/2022	4,092		3,909.88		225,600		25,514		1,424,318			(200,086)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	02/17/2021	02/17/2022	3,561		3,931.33		120,400		16,125		786,206			(104,275)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	02/17/2021	02/17/2022	3,688		3,931.33		224,750		30,100		1,184,950			(194,650)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	02/24/2021	02/24/2022	3,439		3,925.43		120,150		18,595		768,578			(101,555)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	02/24/2021	02/24/2022	3,694		3,925.43		217,500		33,661		1,226,941			(183,839)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	03/03/2021	03/03/2022	3,927		3,819.72		130,500		22,802		256,917			(107,698)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	03/03/2021	03/03/2022	4,843		3,819.72		260,850		45,579		746,216			(215,271)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/10/2021	03/10/2022	3,719		3,898.81		118,900		23,013		874,358			(95,887)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	03/10/2021	03/10/2022	4,360		3,898.81		243,100		47,052		1,490,150			(196,048)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/17/2021	03/17/2022	3,774		3,974.12		115,500		24,528		584,686			(90,972)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	03/17/2021	03/17/2022	5,284		3,974.12		287,700		61,098		1,309,664			(226,602)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/24/2021	03/24/2022	5,014		3,889.14		159,900		36,966		1,092,953			(122,934)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	03/24/2021	03/24/2022	5,014		3,889.14		286,650		66,269		1,694,535			(220,381)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/07/2021	04/07/2022	6,985		4,079.95		242,250		65,273		738,526			(176,977)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	04/07/2021	04/07/2022	9,559		4,079.95		542,100		146,066		1,759,098			(396,034)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	04/14/2021	04/14/2022	4,728		4,124.66		156,000		45,067		692,761			(110,933)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	04/14/2021	04/14/2022	5,091		4,124.66		306,600		88,573		1,228,624			(218,027)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	04/21/2021	04/21/2022	5,751		4,173.42		201,600		62,160		554,022			(139,440)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JBS-	04/21/2021	04/21/2022	6,350		4,173.42		352,450		108,672		1,108,323			(243,778)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	04/28/2021	04/28/2022	3,586		4,183.18		126,000		42,000		300,539			(84,000)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	04/28/2021	04/28/2022	5,259		4,183.18		294,800		96,629		763,348			(198,171)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	05/05/2021	05/05/2022	3,239		4,167.59		113,400		39,324		63,228			(74,076)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/05/2021	05/05/2022	4,799		4,167.59		274,000		95,016		368,148			(178,984)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	05/12/2021	05/12/2022	3,200		4,063.04		104,000		38,022		324,357			(65,978)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	05/12/2021	05/12/2022	4,922		4,063.04		252,000		92,129		764,333			(159,871)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/19/2021	05/19/2022	3,159		4,115.68		105,300		40,478		508,556			(64,822)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	05/19/2021	05/19/2022	4,859		4,115.68		256,000		98,409		1,122,215			(157,591)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	05/26/2021	05/26/2022	4,290		4,195.99		151,200		60,968		765,289			(90,232)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	05/26/2021	05/26/2022	4,290		4,195.99		241,200		97,258		1,044,590			(143,942)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/02/2021	06/02/2022	2,852		4,208.12		102,000		43,067		118,009			(58,933)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	06/02/2021	06/02/2022	3,089		4,208.12		184,470		77,887		274,897			(106,583)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/09/2021	06/09/2022	2,844		4,219.55		103,200		45,580		262,161			(57,620)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/09/2021	06/09/2022	3,081		4,219.55		185,900		82,106		476,515			(103,794)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	06/16/2021	06/16/2022	3,433		4,223.70		127,600		58,838		366,810			(68,762)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	06/16/2021	06/16/2022	3,433		4,223.70		208,800		96,280		548,124			(112,520)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	06/23/2021	06/23/2022	3,418		4,241.84		131,950		63,409		494,861			(68,541)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	06/23/2021	06/23/2022	3,418		4,241.84		213,150		102,430		741,317			(110,720)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	07/07/2021	07/07/2022	5,736		4,358.13		202,500		105,060		336,169			(97,440)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/07/2021	07/07/2022	6,425		4,358.13		403,200		209,187		734,783			(194,013)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	07/14/2021	07/14/2022	2,629		4,374.30		94,300		50,699		169,290			(43,601)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/14/2021	07/14/2022	3,201		4,374.30		204,400		109,892		358,230			(94,508)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	07/21/2021	07/21/2022	2,868		4,358.69		103,750		57,732		162,522			(46,018)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	07/21/2021	07/21/2022	3,441		4,358.69		220,500		122,698		381,811			(97,802)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/28/2021	07/28/2022	2,613		4,400.64		93,150		53,586		95,145			(39,564)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	07/28/2021	07/28/2022	2,840		4,400.64		170,000		97,796		207,871			(72,204)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	08/04/2021	08/04/2022	2,726		4,402.66		98,400		58,458		3,186			(39,942)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/04/2021	08/04/2022	2,839		4,402.66		172,500		102,480		35,813			(70,020)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	08/11/2021	08/11/2022	2,586		4,447.70		94,300		57,797		147,118			(36,503)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	08/11/2021	08/11/2022	3,035		4,447.70		206,550		126,595		314,087			(79,955)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	08/18/2021	08/18/2022	2,841		4,400.27		102,500		64,751		223,663			(37,749)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/18/2021	08/18/2022	3,182		4,400.27		191,800		121,164		376,291			(70,636)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	08/25/2021	08/25/2022	2,447		4,496.19		94,600		61,541		201,413			(33,059)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/25/2021	08/25/2022	3,003		4,496.19		189,000		122,952		377,041			(66,048)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	09/01/2021	09/01/2022	2,652		4,524.09		103,200		69,087		21,268			(34,113)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	09/01/2021	09/01/2022	3,095		4,524.09		198,800		133,086		79,199			(65,714)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	09/08/2021	09/08/2022	1,883		4,514.07		71,400		49,187		61,241			(22,213)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	09/08/2021	09/08/2022	2,658		4,514.07		163,200		112,427		160,636			(50,773)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	09/15/2021	09/15/2022	2,901		4,480.70		109,200		77,350		227,611			(31,850)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	09/15/2021	09/15/2022	3,348		4,480.70		207,000		146,625		381,634			(60,375)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	09/22/2021	09/22/2022	2,389		4,395.64		87,150		63,426		228,364			(23,724)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	09/22/2021	09/22/2022	3,640		4,395.64		219,200		159,529		517,575			(59,671)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	10/06/2021	10/06/2022	5,271		4,363.55		211,600		162,113		232,312			(49,487)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	10/06/2021	10/06/2022	6,302		4,363.55		434,500		332,883		545,275			(101,617)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2021	10/13/2022	2,292		4,363.80		98,000		76,925		157,299			(21,075)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	SG-	10/13/2021	10/13/2022	2,635		4,363.80		185,150		145,333		283,857			(39,817)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	10/20/2021	10/20/2022	2,756		4,536.19		123,750		99,466		102,937			(24,284)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	10/20/2021	10/20/2022	2,976		4,536.19		224,100		180,123		213,398			(43,977)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2021	10/27/2022	2,746		4,551.68		128,750		105,907		207,539			(22,843)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	10/27/2021	10/27/2022	2,966		4,551.68		230,850		189,893		332,666			(40,957)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	11/03/2021	11/03/2022	2,242		4,460.57		103,000		86,692		67,954			(16,308)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	11/03/2021	11/03/2022	3,363		4,460.57		258,000		217,150		189,395			(40,850)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	11/10/2021	11/10/2022	2,367		4,646.71		122,100		105,142		188,348			(16,958)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/10/2021	11/10/2022	2,582		4,646.71		226,800		195,300		320,727			(31,500)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2021	11/17/2022	2,026		4,688.67		96,900		85,326		85,362			(11,574)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	11/17/2021	11/17/2022	2,986		4,688.67		224,000		197,244		206,544			(26,756)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/24/2021	11/24/2022	2,659		4,701.46		131,250		118,125		184,242			(13,125)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/24/2021	11/24/2022	2,765		4,701.46		222,300		200,070		280,987			(22,230)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/01/2021	12/01/2022	2,105		4,513.04		97,850		89,959		138,686			(7,891)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/01/2021	12/01/2022	2,548		4,513.04		193,200		177,619		257,740			(15,581)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2021	12/08/2022	2,340		4,701.21		112,200		105,263		145,152			(6,937)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2021	12/08/2022	2,978		4,701.21		226,800		212,777		266,894			(14,023)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/15/2021	12/15/2022	2,336		4,709.85		108,900		104,216		136,214			(4,684)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/15/2021	12/15/2022	2,866		4,709.85		199,800		191,206		246,785			(8,594)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	GS-	12/22/2021	12/22/2022	2,449		4,696.56		121,900		118,951		145,016			(2,949)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/22/2021	12/22/2022	2,874		4,696.56		214,650		209,457		244,527			(5,193)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/12/2021	01/07/2022	200		3,760.00		6,373,711		265,571		20,120,072			(6,108,140)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/19/2021	01/14/2022	200		3,800.00		5,868,111		244,505		19,302,360			(5,623,607)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/26/2021	01/21/2022	200		3,830.00		6,415,311		267,305		18,685,120			(6,148,007)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/02/2021	01/28/2022	200		3,810.00		6,804,311		309,287		19,068,886			(6,495,024)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/09/2021	02/04/2022	225		3,820.00		8,417,599		1,052,200		21,228,622			(7,365,399)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/16/2021	02/11/2022	175		3,910.00		5,914,398		739,300		14,981,303			(5,175,098)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/23/2021	02/18/2022	175		3,920.00		5,075,798		634,475		14,856,396			(4,441,323)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/02/2021	02/25/2022	200		3,870.00		6,591,911		898,897		17,991,790			(5,693,014)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/09/2021	03/04/2022	225		3,820.00		7,898,299		1,645,479		21,389,614			(6,252,820)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/16/2021	03/11/2022	225		3,890.00		7,884,799		1,642,667		19,933,760			(6,242,133)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/23/2021	03/18/2022	225		3,940.00		6,543,349		1,363,198		18,929,858			(5,180,152)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/30/2021	03/25/2022	225		3,910.00		6,934,624		1,444,713		19,643,938			(5,489,911)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/06/2021	04/01/2022	225		3,980.00		7,603,549		2,217,702		18,235,812			(5,385,847)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/13/2021	04/08/2022	250		4,090.00		7,587,887		2,213,134		17,845,078			(5,374,754)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/20/2021	04/14/2022	275		4,150.00		7,677,326		2,239,220		18,245,666			(5,438,106)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/27/2021	04/22/2022	225		4,150.00		6,924,274		2,019,580		15,039,334			(4,904,694)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/04/2021	04/29/2022	200		4,200.00		5,188,511		1,650,890		12,572,973			(3,537,621)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/11/2021	05/06/2022	200		4,190.00		5,349,311		2,005,992		12,845,736			(3,343,319)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/18/2021	05/13/2022	200		4,140.00		6,060,711		2,272,767		13,822,791			(3,787,944)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/25/2021	05/20/2022	225		4,150.00		7,126,099		2,672,287		15,447,891			(4,453,812)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/01/2021	05/27/2022	175		4,190.00		5,016,293		2,052,120		11,471,294			(2,964,173)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/08/2021	06/03/2022	175		4,200.00		5,237,143		2,400,357		11,372,796			(2,836,786)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/15/2021	06/10/2022	200		4,230.00		5,753,706		2,637,115		12,560,814			(3,116,591)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/22/2021	06/17/2022	225		4,230.00		6,369,194		2,919,214		14,221,665			(3,449,980)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/06/2021	07/01/2022	225		4,300.00		6,711,644		3,635,474		13,092,979			(3,076,170)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/13/2021	07/08/2022	150		4,340.00		4,735,881		2,565,269		8,285,594			(2,170,612)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/20/2021	07/15/2022	200		4,370.00		5,476,506		2,966,441		10,649,472			(2,510,065)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/27/2021	07/22/2022	175		4,340.00		5,779,993		3,216,287		9,816,347			(2,563,707)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/03/2021	07/29/2022	175		4,410.00		5,168,018		3,053,829		8,908,010			(2,114,189)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/10/2021	08/05/2022	175		4,410.00		5,527,468		3,454,668		8,982,108			(2,072,801)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/17/2021	08/12/2022	175		4,450.00		5,197,243		3,248,277		8,513,194			(1,948,966)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/24/2021	08/19/2022	200		4,430.00		6,842,906		4,276,816		10,123,824			(2,566,090)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/31/2021	08/26/2022	175		4,470.00		5,985,968		3,741,230		8,399,357			(2,244,738)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/07/2021	09/02/2022	150		4,530.00		4,673,930		3,310,701		6,596,369			(1,363,230)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/14/2021	09/09/2022	200		4,510.00		5,781,105		4,094,950		9,159,330			(1,686,156)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/28/2021	09/23/2022	200		4,410.00		6,275,705		4,445,291		10,837,198			(1,830,414)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/05/2021	09/30/2022	225		4,360.00		7,476,641		5,777,404		13,153,890			(1,699,237)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/12/2021	10/07/2022	175		4,370.00		5,519,591		4,369,676		10,168,901			(1,149,915)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/19/2021	10/14/2022	200		4,400.00		7,841,903		6,208,174		11,248,328			(1,633,730)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/26/2021	10/21/2022	200		4,520.00		6,999,103		5,540,957		9,563,778			(1,458,147)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/02/2021	10/28/2022	200		4,580.00		7,110,699		6,141,058		8,801,066			(969,641)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/09/2021	11/04/2022	200		4,650.00		7,067,099		6,183,712		7,939,001			(883,387)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/16/2021	11/11/2022	175		4,670.00		6,278,387		5,493,589		6,793,252			(784,798)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/23/2021	11/18/2022	200		4,700.00		6,669,699		5,835,987		7,465,351			(833,712)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/30/2021	11/25/2022	175		4,650.00		5,849,287		5,118,127		7,154,660			(731,161)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/07/2021	12/02/2022	175		4,580.00		7,625,537		7,307,807		8,045,279			(317,731)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/07/2021	01/07/2022	125		4,500.00		2,866,439		1,433,219		3,333,076			(1,433,219)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/07/2021	01/07/2022	125		4,550.00		2,345,689		1,172,844		2,717,974			(1,172,844)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/09/2021	01/07/2022	250		4,350.00		9,013,087		4,506,544		10,402,557			(4,506,544)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/14/2021	01/14/2022	125		4,575.00		1,518,939		759,469		2,482,732			(759,469)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/14/2021	01/14/2022	125		4,650.00		933,939		466,969		1,654,408			(466,969)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/14/2021	12/09/2022	200		4,650.00		7,016,499		6,724,145		8,343,119			(292,354)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/17/2021	01/14/2022	250		4,425.00		6,305,803		3,152,901		8,551,448			(3,152,901)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2021	01/21/2022	250		4,375.00		6,010,159		3,005,080		9,805,628			(3,005,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2021	12/16/2022	225		4,680.00		7,696,011		7,375,344		9,045,062			(320,667)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2021	01/21/2022	125		4,550.00		1,961,064		980,532		2,822,858			(980,532)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2021	01/21/2022	125		4,650.00		1,090,064		545,032		1,732,632			(545,032)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2021	12/23/2022	225		4,670.00		9,907,311		9,494,506		9,298,858			(412,805)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/30/2021	01/28/2022	125		4,550.00		3,367,189		1,683,594		2,886,187			(1,683,594)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/30/2021	01/28/2022	125		4,650.00		2,260,939		1,130,469		1,816,075			(1,130,469)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/30/2021	01/28/2022	250		4,325.00		12,130,373		6,065,186		11,067,028			(6,065,186)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/09/2019	01/07/2022	4,551		241.69	63,030			279		201,160			(21,087)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2019	01/14/2022	2,070		241.84	28,450			305		91,216			(9,518)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2019	01/21/2022	6,643		242.30	86,880			1,479		289,900			(29,066)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2019	01/28/2022	6,122		245.49	84,150			1,962		247,866			(28,153)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2019	02/04/2022	4,477		244.35	63,580			1,919		186,473			(21,271)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2019	02/11/2022	10,247		244.22	141,250			5,248		428,396			(47,256)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/20/2019	02/18/2022	5,682		247.36	76,720			3,385		219,880			(25,667)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2019	02/25/2022	15,086		244.52	214,970			10,984		627,055			(71,919)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/06/2019	03/04/2022	14,786		243.95	199,800			11,486		623,406			(66,844)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2019	03/11/2022	17,879		248.31	230,560			14,706		676,415			(77,135)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/20/2019	03/18/2022	15,382		247.78	210,140			14,727		590,604			(70,303)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2019	03/28/2022	9,258		251.41	117,530			9,281		322,255			(39,248)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/03/2019	04/01/2022	13,660		248.16	198,900			16,461		520,034			(66,543)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/10/2019	04/08/2022	18,366		250.71	258,520			23,077		652,959			(86,489)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/17/2019	04/14/2022	13,337		247.19	188,100			17,858		521,350			(62,988)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/24/2019	04/22/2022	15,260		249.50	211,280			21,609		561,707			(70,685)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/01/2019	04/29/2022	15,660		249.79	215,670			23,454		572,291			(72,154)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/08/2019	05/06/2022	18,230		248.07	243,450			28,008		698,122			(81,448)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/15/2019	05/13/2022	9,730		247.41	132,720			16,105		379,304			(44,402)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/22/2019	05/20/2022	15,816		248.80	203,190			25,935		594,879			(67,978)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/30/2019	05/27/2022	8,132		246.44	111,400			14,932		325,304			(37,304)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/05/2019	06/03/2022	9,674		248.08	137,280			19,271		371,437			(45,928)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/12/2019	06/10/2022	15,651		250.27	215,670			31,678		567,009			(72,154)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/19/2019	06/17/2022	13,855		253.36	194,600			29,849		459,653			(65,104)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2019	06/24/2022	14,814		251.26	200,540			32,065		522,813			(67,092)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2019	07/01/2022	5,940		254.54	80,100			13,311		190,491			(26,773)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2019	07/08/2022	9,503		253.05	135,360			23,364		319,050			(45,285)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2019	07/15/2022	22,996		252.22	335,240			59,975		791,826			(112,156)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/24/2019	07/22/2022	9,485		259.35	110,400			20,446		260,252			(36,935)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/31/2019	07/29/2022	11,505		257.35	138,330			26,489		338,623			(46,279)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/07/2019	08/05/2022	17,967		261.91	217,580			43,034		450,156			(72,793)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2019	08/12/2022	7,007		257.64	102,780			20,976		204,816			(34,386)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2019	08/26/2022	10,766		264.77	139,440			30,213		242,589			(46,650)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2019	09/02/2022	13,122		263.50	171,360			38,266		311,834			(57,382)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2019	09/09/2022	8,952		264.13	103,960			23,869		207,989			(34,780)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/18/2019	09/16/2022	10,912		259.93	145,040			34,244		297,112			(48,524)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2019	09/23/2022	17,904		262.31	221,260			53,678		448,178			(74,024)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2019	09/30/2022	9,415		262.31	107,520			26,778		236,181			(35,971)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/09/2019	10/07/2022	8,585		263.42	99,440			25,391		207,003			(33,268)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/16/2019	10/14/2022	17,164		260.45	221,320			57,906		462,209			(74,044)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/23/2019	10/21/2022	10,884		262.90	133,280			35,710		268,777			(44,590)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/30/2019	10/28/2022	17,912		262.97	213,900			58,658		442,244			(71,561)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/06/2019	11/04/2022	12,530		262.03	145,600			40,871		320,891			(48,711)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2019	11/11/2022	14,191		255.96	192,600			55,317		445,276			(64,435)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/20/2019	11/18/2022	9,418		260.18	114,720			33,695		258,306			(38,380)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2019	11/25/2022	14,858		260.35	186,960			56,076		405,874			(62,491)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/04/2019	12/02/2022	11,791		259.00	147,000			45,071		337,447			(49,180)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/11/2019	12/09/2022	13,289		260.71	164,900			51,598		359,955			(55,168)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/18/2019	12/16/2022	11,604		263.71	144,000			45,964		283,343			(48,176)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2019	12/23/2022	12,667		268.59	142,560			46,442		256,695			(47,738)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/02/2020	12/30/2022	8,015		269.08	93,870			31,172		159,741			(31,434)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	01/03/2020	01/03/2022	5,313		516.14	70,500			91		142,203			(35,347)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/08/2020	01/07/2022	2,489		357.54	34,740			232		76,339			(17,442)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/08/2020	01/06/2023	11,502		264.99	148,500			50,205		269,906			(49,681)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF-	01/09/2020	01/07/2022	4,661		516.38	63,360			422		123,504			(31,855)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/15/2020	01/14/2022	11,830		363.49	137,600			2,218		292,517			(69,084)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/15/2020	01/14/2022	18,371		272.58	135,730			2,188		231,045			(68,145)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/15/2020	01/13/2023	14,465		262.96	216,220			74,462		366,190			(72,338)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	01/16/2020	01/14/2022	6,625		530.87	88,640			1,428		83,829			(44,564)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/22/2020	01/20/2023	6,821		266.54	94,140			33,013		151,775			(31,495)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/22/2020	01/21/2022	4,484		267.62	44,280			1,132		78,664			(22,231)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM-	01/23/2020	01/21/2022	3,665		539.79	48,420			1,238		22,327			(24,343)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/29/2020	01/28/2022	11,440		367.12	133,980			4,691		241,610			(67,266)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2020	01/27/2023	15,324		262.58	217,600			77,677		394,836			(72,799)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM-	01/30/2020	01/28/2022	2,027		542.12	25,800			904		10,893			(12,971)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/05/2020	02/04/2022	11,166		366.44	134,480			6,042		243,583			(67,517)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/05/2020	02/03/2023	8,016		261.69	120,960			43,978		213,359			(40,468)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/05/2020	02/04/2022	8,236		275.65	53,460			2,402		79,463			(26,840)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	02/06/2020	02/04/2022	6,057		548.27	73,200			3,298		25,441			(36,802)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/12/2020	02/11/2022	10,824		369.16	127,200			6,999		207,028			(63,862)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/12/2020	02/10/2023	10,241		266.54	139,050			51,491		229,964			(46,520)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/12/2020	02/11/2022	2,599		281.13	14,980			824		13,338			(7,521)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM-	02/13/2020	02/11/2022	5,578		553.62	69,440			3,831		10,516			(34,911)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	02/19/2020	02/18/2022	11,243		373.19	137,340			8,944		170,951			(68,953)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/19/2020	02/17/2023	17,343		266.03	256,220			96,604		397,934			(85,720)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/19/2020	02/18/2022	21,029		279.19	142,500			9,280		142,426			(71,544)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CS-	02/20/2020	02/18/2022	4,381		547.90	62,700			4,093		25,582			(31,523)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/26/2020	02/25/2022	12,920		370.76	157,920			11,879		227,621			(79,286)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/26/2020	02/24/2023	7,420		255.05	113,430			43,530		243,978			(37,949)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/26/2020	02/25/2022	9,409		274.99	58,500			4,401		98,433			(29,371)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MS-	02/27/2020	02/25/2022	4,589		500.60	51,030			3,847		195,457			(25,656)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/04/2020	03/04/2022	11,478		376.13	128,570			10,922		144,827			(64,550)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/04/2020	03/03/2023	8,219		251.94	140,910			54,990		294,882			(47,142)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/04/2020	03/04/2022	4,543		259.41	56,040			4,761		116,952			(28,136)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	03/05/2020	03/04/2022	3,647		523.96	22,100			1,879		81,108			(11,111)				

SCHEDULE DB - PART A - SECTION 1

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

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S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	03/11/2020	03/11/2022	22,316		367.84	306,270			28,911		458,596							
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/11/2020	03/10/2023	12,275		253.30	178,560			70,806		424,968			(59,738)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/11/2020	03/11/2022	6,918		266.43	46,620			4,401		129,774			(23,406)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BNP-	03/12/2020	03/11/2022	2,677		496.60	19,200			1,814		126,613			(9,653)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	03/18/2020	03/18/2022	16,931		366.04	151,280			15,710		378,385			(75,952)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/18/2020	03/17/2023	8,434		247.98	136,710			55,072		335,415			(45,737)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/18/2020	03/18/2022	11,030		265.27	53,480			5,554		219,706			(26,850)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BNP-	03/19/2020	03/18/2022	7,871		494.93	56,000			5,822		385,744			(28,154)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/25/2020	03/25/2022	19,076		369.14	214,200			24,267		369,479			(107,542)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/25/2020	03/24/2023	9,070		253.82	137,080			56,084		310,377			(45,861)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/25/2020	03/25/2022	10,941		263.58	66,640			7,550		236,298			(33,458)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM-	03/26/2020	03/25/2022	4,465		492.30	35,000			3,970		229,263			(17,596)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/01/2020	04/01/2022	23,691		363.92	333,210			40,913		580,340			(167,293)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/01/2020	03/31/2023	11,043		255.58	156,520			65,027		360,093			(52,365)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/01/2020	04/01/2022	3,519		257.30	32,850			4,033		98,014			(16,493)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF-	04/02/2020	04/01/2022	5,375		490.73	42,480			5,224		285,288			(21,357)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/08/2020	04/08/2022	11,904		368.13	152,240			20,179		243,279			(76,434)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/08/2020	04/06/2023	8,672		256.74	118,360			49,881		273,837			(39,634)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/08/2020	04/08/2022	11,287		262.06	85,840			11,378		260,911			(43,097)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BNP-	04/09/2020	04/08/2022	4,639		493.42	41,790			5,548		245,930			(21,010)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	04/15/2020	04/14/2022	8,335		371.10	101,680			14,350		147,482			(51,120)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/15/2020	04/14/2022	11,632		261.27	97,500			13,760		278,110			(49,019)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF-	04/16/2020	04/14/2022	8,418		495.21	69,540			9,829		412,284			(35,010)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/22/2020	04/22/2022	15,326		371.54	187,530			28,518		266,282			(94,152)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/22/2020	04/22/2022	7,368		263.27	55,860			8,495		161,693			(28,045)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/22/2020	04/21/2023	10,215		258.34	134,420			58,469		308,672			(44,971)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM-	04/23/2020	04/22/2022	6,656		487.67	66,300			10,097		373,984			(33,333)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/29/2020	04/29/2022	8,327		370.78	107,880			17,459		151,007			(54,163)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/29/2020	04/28/2023	5,499		258.92	68,600			30,285		163,561			(22,951)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/29/2020	04/29/2022	4,254		261.40	36,630			5,928		101,238			(18,391)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CS-	04/30/2020	04/29/2022	6,853		492.17	59,830			9,697		353,638			(30,080)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	05/06/2020	05/06/2022	21,855		370.99	256,770			43,991		393,708			(128,915)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/06/2020	05/05/2023	11,047		255.24	159,320			71,344		366,304			(53,301)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/06/2020	05/06/2022	2,721		264.45	18,340			3,142		56,678			(9,208)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MS-	05/07/2020	05/06/2022	6,207		495.29	48,160			8,261		308,482			(24,213)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/13/2020	05/13/2022	10,757		373.32	125,600			22,705		172,479			(63,059)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/13/2020	05/12/2023	5,889		251.15	104,100			47,272		218,101			(34,827)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/13/2020	05/13/2022	7,753		261.32	64,200			11,606		185,262			(32,232)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/14/2020	05/13/2022	2,216		269.97	20,820			3,768		41,825			(10,467)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MS-	05/14/2020	05/13/2022	6,674		495.83	48,690			8,813		322,948			(24,479)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	05/20/2020	05/20/2022	13,643		373.45	168,300			32,014		218,489			(84,497)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/20/2020	05/19/2023	9,025		257.64	125,120			57,605		280,308			(41,860)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/20/2020	05/20/2022	3,459		267.24	23,940			4,554		63,033			(12,019)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MS-	05/21/2020	05/20/2022	5,112		492.24	42,550			8,104		265,361			(21,392)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/21/2020	05/20/2022	2,212		270.94	20,220			3,851		39,628			(10,166)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/28/2020	05/27/2022	8,039		370.58	109,800			21,951		149,531			(55,202)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/28/2020	05/26/2023	8,668		254.83	128,040			59,808		291,895			(42,876)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/28/2020	05/27/2022	5,763		269.13	36,300			7,257		95,227			(18,250)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/28/2020	05/27/2022	5,518		270.77	52,800			10,556		99,748			(26,545)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	05/29/2020	05/27/2022	1,322		488.34	13,380			2,678		74,660			(6,736)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	06/03/2020	06/03/2022	14,220		373.09	169,070			35,378		234,505			(84,884)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/03/2020	06/02/2023	9,903		253.96	143,000			67,650		341,936			(47,841)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/03/2020	06/03/2022	4,225		266.05	31,350			6,560		81,967			(15,740)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/04/2020	06/03/2022	23,562		270.53	225,280			47,209		431,356			(113,261)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	06/04/2020	06/03/2022	1,980		496.82	17,550			3,678		96,524			(8,823)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/10/2020	06/10/2022	4,811		376.04	54,720			11,984		68,151			(27,473)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/10/2020	06/09/2023	4,336		256.99	58,960			28,276		137,845			(19,725)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/10/2020	06/10/2022	8,016		268.27	58,170			12,740		139,362			(29,205)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/11/2020	06/10/2022	36,011		271.86	330,260			72,437		612,419			(166,040)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2020	06/10/2022	4,875		496.83	38,940			8,541		236,667			(19,577)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/17/2020	06/17/2022	16,839		371.87	223,650			51,166		297,989			(112,286)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/17/2020	06/16/2023	6,308		254.39	85,568			41,593		215,906			(28,627)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/17/2020	06/17/2022	11,846		268.23	84,630			19,361		206,976			(42,490)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/18/2020	06/17/2022	23,454		272.33	218,880			50,147		388,358			(110,043)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF-	06/18/2020	06/17/2022	4,849		493.63	44,440			10,182		250,654			(22,342)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/24/2020	06/24/2022	5,332		375.11	65,600			15,648		80,528			(32,935)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/24/2020	06/23/2023	5,900		254.99	87,900			43,299		198,939			(29,407)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/24/2020	06/24/2022	4,962		270.88	31,460			7,504		75,307			(15,795)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/25/2020	06/24/2022	9,906		273.65	84,780			20,253		151,731			(42,624)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2020	06/24/2022	3,537		499.92	26,720			6,383		163,109			(13,434)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/01/2020	06/30/2023	4,697		256.76	68,880			34,376		150,998			(23,044)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/01/2020	07/01/2022	7,236		272.83	42,750			10,613		98,512			(21,463)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/02/2020	07/01/2022	36,601		272.40	313,000			77,803		603,861			(157,362)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	07/02/2020	07/01/2022	2,418		500.35	19,360			4,812		111,565			(9,733)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/08/2020	07/08/2022	2,643		390.42	19,200			4,948		15,139			(9,640)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/08/2020	07/07/2023	5,427		260.02	78,120			39,479		159,023			(26,135)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/08/2020	07/08/2022	9,812		274.79	60,320			15,545		118,908			(30,284)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF-	07/09/2020	07/08/2022	3,077		496.35	27,720			7,153		152,737			(13,936)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/09/2020	07/08/2022	14,250		273.14	133,380			34,416		225,205			(67,057)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/15/2020	07/15/2022	7,389		377.82	97,440			26,031		98,526			(48,921)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/15/2020	07/14/2023	6,945		259.19	108,180			55,351		208,949			(36,192)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/15/2020	07/15/2022	8,265		272.03	62,700			16,750		118,882			(31,479)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	07/16/2020	07/15/2022	1,743		494.21	19,120			5,114		91,085			(9,613)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/16/2020	07/15/2022	21,110		274.47	195,460			52,284		307,832			(98,268)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/22/2020	07/22/2022	3,929		383.33	45,300			12,530		38,257			(22,743)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/22/2020	07/21/2023	2,665		267.60	35,070			18,165		61,503			(11,733)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/22/2020	07/22/2022	7,454		273.39	55,400			15,323		99,547			(27,814)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	07/23/2020	07/22/2022	4,339		502.46	41,000			11,355		194,291			(20,613)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/23/2020	07/22/2022	21,073		273.85	207,060			57,346		319,498			(104,100)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/29/2020	07/29/2022	9,352		383.02	128,880			36,865		93,987			(64,706)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/29/2020	07/28/2023	6,393		267.25	97,240			50,978		149,696			(32,532)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/29/2020	07/29/2022	11,865		267.80	141,120			40,367		214,823			(70,851)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/30/2020	07/29/2022	17,387		275.51	164,160			47,017		237,755			(82,532)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MS-	07/30/2020	07/29/2022	4,764		516.69	31,680			9,074		155,977			(15,927)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/05/2020	08/05/2022	15,935		386.36	223,200			65,954		131,213			(112,061)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/05/2020	08/04/2023	4,105		271.20	58,630			31,106		83,911			(19,615)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/05/2020	08/05/2022	11,382		276.99	94,550			27,939		123,272			(47,470)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	08/06/2020	08/05/2022	3,672		512.98	28,900			8,551		132,371			(14,530)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/06/2020	08/05/2022	36,757		276.39	359,040			106,230		475,298			(180,509)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/12/2020	08/12/2022	11,700		380.77	170,100			51,870		137,037			(85,401)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/12/2020	08/11/2023	4,158		268.80	56,540			30,353		92,863			(18,916)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/12/2020	08/12/2022	1,850		272.96	16,700			5,092		25,719			(8,384)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/13/2020	08/12/2022	17,076		274.13	165,440			50,514		255,037			(83,176)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	08/13/2020	08/12/2022	5,593		513.68	43,420			13,258		201,688			(21,830)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/19/2022	16,339		385.97	203,490			63,975		141,874			(102,165)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/19/2020	08/18/2023	4,162		264.82	64,427			34,992		106,415			(21,554)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/19/2020	08/19/2022	2,952		281.01	17,040			5,357		24,786			(8,555)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/20/2020	08/19/2022	36,527		276.51	335,320			105,557		470,157			(168,584)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	08/20/2020	08/19/2022	3,230		508.53	29,400			9,255		130,309			(14,781)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/26/2020	08/26/2022	13,197		386.06	169,320			54,832		115,505			(85,009)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/26/2020	08/25/2023	9,035		269.33	125,520			68,964		199,280			(41,993)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/26/2020	08/26/2022	5,514		276.38	46,350			15,010		63,405			(23,271)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/27/2020	08/26/2022	37,323		275.41	352,260			114,222		516,407			(177,100)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	08/27/2020	08/26/2022	3,861		515.57	32,040			10,389		134,385			(16,108)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/02/2020	09/02/2022	18,528		387.83	244,080			81,369		147,056			(122,544)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2020	09/01/2023	5,235		270.35	75,320			41,862		111,798			(25,199)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2020	09/02/2022	9,482		279.95	75,140			25,050		87,387			(37,725)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/03/2020	09/02/2022	45,518		277.39	434,340			145,004		554,183			(218,367)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	09/03/2020	09/02/2022	4,302		514.20	35,000			11,685		155,174			(17,596)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2020	09/09/2022	17,897		383.99	239,430			82,274		181,652			(120,375)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/10/2020	09/08/2023	6,477		263.52	97,580			54,920		173,699			(32,676)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/10/2020	09/09/2022	7,764		278.05	55,020			18,906		81,531			(27,662)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/11/2020	09/09/2022	24,292		273.87	245,890			84,615		369,754			(123,793)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	09/11/2020	09/09/2022	2,820		500.61	29,510			10,155		132,965			(14,857)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2020	09/16/2022	15,011		385.61	197,780			69,796		140,141			(99,298)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/16/2020	09/15/2023	7,201		265.95	104,880			59,655		179,343			(35,088)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/16/2020	09/16/2022	4,046		276.20	33,990			11,995		47,883			(17,065)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/17/2020	09/16/2022	42,754		275.71	397,660			140,534		582,741			(199,925)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	09/17/2020	09/16/2022	6,051		504.34	58,800			20,780		269,615			(29,562)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/23/2020	09/23/2022	23,333		381.44	300,820			109,095		278,273			(151,031)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/23/2020	09/22/2023	3,844		260.95	57,900			33,310		111,864			(19,371)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/23/2020	09/23/2022	6,336		274.49	47,770			17,324		83,242			(23,984)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2020	09/23/2022	25,154		273.76	220,800			80,190		386,063			(111,008)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	09/24/2020	09/23/2022	5,669		495.75	60,840			22,096		294,866			(30,588)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/30/2020	09/30/2022	19,007		386.37	221,190			82,376		173,787			(111,051)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/30/2020	09/29/2023	2,293		259.85	37,980			22,097		69,000			(12,706)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/30/2020	09/30/2022	4,433		278.26	31,560			11,754		46,991			(15,845)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/01/2020	09/30/2022	32,240		277.15	258,990			96,579		402,252			(130,208)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	10/01/2020	09/30/2022	2,586		504.47	27,000			10,069		115,276			(13,574)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/07/2020	10/07/2022	8,887		382.60	112,540			42,975		101,438			(56,502)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/07/2020	10/06/2023	6,871		263.80	100,440			59,069		184,344			(33,603)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/07/2020	10/07/2022	5,533		277.87	41,100			15,695		60,491			(20,635)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/08/2020	10/07/2022	13,775		274.75	110,580			42,282		199,910			(55,595)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	10/08/2020	10/07/2022	3,205		511.94	30,600			11,700		124,973			(15,384)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/14/2020	10/14/2022	15,824		385.48	204,960			80,204		155,734			(102,903)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/14/2020	10/13/2023	5,314		266.35	75,320			44,770		131,932			(25,199)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/15/2020	10/14/2022	43,726		275.89	392,040			153,613		593,151			(197,100)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	10/15/2020	10/14/2022	3,195		519.23	26,850			10,521		107,574			(13,499)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	10/21/2020	10/21/2022	8,864		381.28	133,620			53,550		110,205			(67,086)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/21/2020	10/20/2023	3,420		266.34	47,880			28,761		85,140			(16,019)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/21/2020	10/21/2022	5,136		282.62	32,900			13,185		42,364			(16,518)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/22/2020	10/21/2022	29,186		273.00	263,200			105,619		468,758			(132,325)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	10/22/2020	10/21/2022	1,925		499.91	24,660			9,896		94,201			(12,398)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/28/2020	10/28/2022	8,161		381.01	100,440			41,202		103,680			(50,427)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/28/2020	10/27/2023	6,551		261.05	95,710			58,095		191,892			(32,020)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/28/2020	10/28/2022	8,901		276.92	63,840			26,188		104,953			(32,052)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/29/2020	10/28/2022	27,208		272.24	225,700			92,706		455,688			(113,472)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	10/29/2020	10/28/2022	2,841		490.61	34,580			14,204		162,094			(17,385)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/04/2020	11/03/2023	2,660		267.61	35,560			21,813		63,930			(11,897)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	11/04/2020	11/04/2022	21,641		383.53	288,010			120,918		243,746			(144,599)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/05/2020	11/04/2022	33,700		276.51	279,000			117,301		442,144			(140,269)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	11/05/2020	11/04/2022	2,143		503.39	24,600			10,343		99,724			(12,368)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/11/2020	11/10/2023	6,811		267.46	95,580			59,251		164,910			(31,977)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/11/2020	11/11/2022	3,994		285.56	25,520			10,963		27,920			(12,813)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/11/2020	11/11/2022	9,703		375.61	155,400			66,760		160,771			(78,021)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/12/2020	11/10/2022	22,287		270.02	247,050			106,090		418,321			(124,377)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	11/12/2020	11/11/2022	1,921		505.39	22,050			9,486		86,765			(11,086)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/18/2020	11/18/2022	6,012		386.75	66,470			29,204		58,166			(33,372)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/18/2020	11/17/2023	6,790		267.75	97,380			61,000		163,315			(32,579)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/18/2020	11/18/2022	2,891		281.11	24,720			10,861		27,205			(12,411)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/19/2020	11/18/2022	30,755		275.54	275,400			121,172		429,199			(138,459)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	11/19/2020	11/18/2022	4,910		511.10	49,910			21,960		200,713			(25,092)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	11/24/2020	11/23/2022	15,454		381.78	201,190			89,926		194,542			(101,149)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/24/2020	11/24/2023	4,121		266.39	66,440			42,012		103,724			(22,208)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/24/2020	11/23/2022	2,524		288.18	15,750			7,040		14,999			(7,918)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/25/2020	11/25/2022	23,445		276.13	214,500			96,337		316,289			(107,693)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MS-	11/25/2020	11/25/2022	7,904		507.40	83,250			37,390		345,702			(41,797)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/02/2020	12/02/2022	3,666		381.09	49,700			22,802		48,183			(24,953)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/02/2020	12/01/2023	3,750		265.86	60,200			38,490		96,171			(20,140)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/02/2020	12/02/2022	3,988		278.02	37,620			17,260		45,519			(18,888)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/03/2020	12/02/2022	14,778		275.50	141,450			64,983		207,367			(71,115)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	12/03/2020	12/02/2022	3,197		505.79	38,550			17,710		145,075			(19,381)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/09/2020	12/14/2022	11,499		382.26	153,560			72,461		143,894			(76,570)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/09/2020	12/08/2023	5,981		272.04	79,520			51,343		125,922			(26,604)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/09/2020	12/14/2022	2,529		287.86	15,540			7,333		15,815			(7,749)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/10/2020	12/14/2022	20,450		278.16	181,830			85,914		244,314			(90,791)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	12/10/2020	12/14/2022	3,404		508.97	39,360			18,597		147,371			(19,653)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/16/2020	12/21/2022	4,423		385.55	57,120			27,490		47,407			(28,482)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/16/2020	12/15/2023	8,182		271.57	116,600			76,018		175,548			(39,009)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/16/2020	12/21/2022	4,672		282.95	39,650			19,082		40,567			(19,771)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/17/2020	12/21/2022	6,439		279.00	57,420			27,670		73,093			(28,671)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	12/17/2020	12/21/2022	8,219		519.61	83,460			40,219		294,968			(41,673)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2020	12/29/2022	6,242		385.63	80,400			39,504		67,211			(40,035)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/23/2020	12/22/2023	8,566		271.71	119,738			78,818		183,550			(40,059)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/23/2020	12/29/2022	4,964		288.51	39,340			19,329		30,426			(19,590)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/24/2020	12/29/2022	43,731		278.70	383,080			188,469		507,415			(191,017)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	12/24/2020	12/29/2022	1,482		515.37	15,960			7,852		57,184			(7,958)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2020	01/03/2022	57,814		388.80	452,690			46					(450,223)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2020	12/29/2022	3,370		384.17	47,840			23,692		39,309			(24,019)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2020	12/29/2023	4,819		269.77	75,738			50,287		110,401			(25,315)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2020	12/29/2022	10,197		292.93	73,950			36,623		46,170			(37,128)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2020	12/30/2022	8,943		279.54	77,500			38,486		98,523			(38,910)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	12/30/2020	12/30/2022	2,329		511.55	27,940			13,875		97,050			(14,028)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MS-	01/06/2021	01/11/2022	86,760		389.97		611,220		13,136		51,848			(598,084)				

SCHEDULE DB - PART A - SECTION 1

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S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/06/2021	01/06/2023	9,871		382.65		144,020		72,879		123,454			(71,141)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	01/06/2021	01/11/2022	39		30,798.57		52,440		1,127		129,818			(51,313)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	01/06/2021	01/11/2022	29		30,860.22		18,360		395		35,100			(17,965)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/06/2021	01/11/2022	209		2,357.06		31,485		677		67,964			(30,808)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/06/2021	01/11/2022	376		2,402.53		14,229		306		21,598			(13,923)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	01/06/2021	01/11/2022	5,400		12,623.35		61,020		1,311		1			(59,709)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	01/06/2021	01/11/2022	243		2,074.38		28,350		609		41,671			(27,741)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/06/2021	01/11/2022	15,133		277.17		75,030		1,612		131,184			(73,418)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/06/2021	01/05/2024	4,429		273.37		64,440		43,229		90,264			(21,211)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/06/2021	01/06/2023	2,796		275.58		45,120		22,832		37,261			(22,288)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	01/06/2021	01/11/2022	40,663		339.75		164,820		3,542		772,795			(161,278)				
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	01/07/2021	01/12/2022	18		26,970.00		8,300		201					(8,099)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/07/2021	01/07/2022	15,367		279.54		96,320		1,029		147,284			(95,291)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/07/2021	01/06/2023	37,881		279.54		332,840		168,652		418,553			(164,188)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	01/07/2021	01/12/2022	2,800		0.99		71,400		1,725		123,187			(69,675)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	01/07/2021	01/12/2022	580		3,586.19		51,030		1,233		98,673			(49,797)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/07/2021	01/12/2022	126		30,885.92		101,088		2,443		187,041			(98,645)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	01/07/2021	01/12/2022	1,115		2,379.91		61,020		1,475		99,843			(59,546)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/07/2021	01/12/2022	5,300		12,939.57		75,790		1,831		1			(73,959)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	01/07/2021	01/12/2022	224		12,823.11		66,120		1,598		118,870			(64,522)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/07/2021	01/12/2022	1,145		2,057.04		61,200		1,479		105,082			(59,721)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	01/07/2021	01/12/2022	2,786		179.48		6,450		156		28			(6,294)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	01/07/2021	01/12/2022	40,604		339.91		175,540		4,242		764,885			(171,298)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	01/07/2021	01/12/2022	5,151		330.01		20,060		485		63,391			(19,575)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	01/07/2021	01/06/2023	1,679		524.00		16,160		8,188		55,165			(7,972)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/13/2021	01/19/2022	15,002		280.13		72,160		3,089		87,243			(69,071)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/13/2021	01/12/2024	2,927		277.67		40,240		27,248		51,461			(12,992)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/13/2021	01/19/2022	2,083		286.92		16,680		714		1,373			(15,966)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/13/2021	01/13/2023	5,554		296.72		40,800		21,032		19,556			(19,768)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/13/2021	01/13/2023	6,521		390.64		65,000		33,506		61,771			(31,494)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	01/13/2021	01/19/2022	35,997		383.36		333,960		14,298		187,500			(319,662)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	01/13/2021	01/19/2022	51,909		392.56		282,580		12,098		22,233			(270,482)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	01/13/2021	01/19/2022	20,868		386.81		160,000		6,850		54,701			(153,150)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	01/13/2021	01/19/2022	45		30,874.10		65,240		2,793		151,620			(62,447)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	01/13/2021	01/19/2022	74		30,936.22		39,100		1,674		71,298			(37,426)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	01/13/2021	01/19/2022	289		2,421.22		13,510		578		25,201			(12,932)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	01/13/2021	01/19/2022	5,000		12,973.63		48,000		2,055		1			(45,945)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/13/2021	01/19/2022	426		2,118.30		12,780		547		24,299			(12,233)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	01/13/2021	01/19/2022	34,590		342.42		120,840		5,174		624,533			(115,666)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	01/13/2021	01/19/2022	22,453		337.15		116,920		5,006		523,629			(111,914)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/14/2021	01/20/2022	11,083		278.59		74,090		3,370		116,502			(70,720)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	01/14/2021	01/13/2023	15,015		278.31		140,280		72,408		179,763			(67,872)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	01/14/2021	01/20/2022	2,100		0.96		47,460		2,158		71,357			(45,302)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	01/14/2021	01/20/2022	741		3,623.16		67,230		3,058		134,238			(64,172)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	01/14/2021	01/20/2022	165		30,805.57		109,242		4,968		192,527			(104,274)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	01/14/2021	01/20/2022	1,062		2,436.13		64,090		2,915		113,710			(61,175)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/14/2021	01/20/2022	5,100		12,898.69		47,430		2,157		1			(45,273)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/14/2021	01/20/2022	287		12,834.19		83,694		3,806		151,591			(79,888)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	01/14/2021	01/20/2022	882		2,103.62		43,073		1,959		64,408			(41,114)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	01/14/2021	01/20/2022	34,647		341.86		121,980		5,548		586,529			(116,432)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	01/14/2021	01/20/2022	22,490		336.26		119,880		5,452		506,511			(114,428)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	01/14/2021	01/20/2022	2,431		329.35		8,240		375		30,064			(7,865)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	01/14/2021	01/13/2023	2,742		513.40		33,670		17,379		113,104			(16,291)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	01/20/2021	01/25/2022	35		31,032.43		49,830		2,936		116,044			(46,894)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	01/20/2021	01/25/2022	42		30,907.68		17,810		1,049		27,299			(16,761)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	01/20/2021	01/25/2022	203		2,461.60		28,750		1,694		47,626			(27,056)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	01/20/2021	01/25/2022	203		2,481.35		6,800		401		12,000			(6,399)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	01/20/2021	01/25/2022	6,500		13,296.45		62,400		3,677		1			(58,723)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/20/2021	01/25/2022	231		2,197.34		5,750		339		11,819			(5,411)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	01/20/2021	01/25/2022	9,867		379.34		123,880		7,299		89,698			(116,581)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	01/20/2021	01/25/2022	12,983		384.34		126,000		7,424		61,499			(118,576)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	01/20/2021	01/25/2022	12,723		386.65		108,290		6,380		39,594			(101,910)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/20/2021	01/25/2022	17,110		276.61		117,500		6,923		159,026			(110,577)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/20/2021	01/19/2024	3,276		273.86		54,270		37,090		66,090			(17,180)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/20/2021	01/25/2022	1,741		284.37		15,450		910		3,640			(14,540)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	01/20/2021	01/25/2022	24,193		343.57		87,200		5,138		370,239			(82,062)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	01/20/2021	01/25/2022	15,725		338.28		83,200		4,902		323,186			(78,298)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	01/21/2021	01/26/2022	2,700		0.99		69,390		4,274		115,420			(65,116)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	01/21/2021	01/26/2022	691		3,593.02		67,250		4,142		133,518			(63,108)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	01/21/2021	01/26/2022	176		31,144.83		124,190		7,649		222,786			(116,541)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	01/21/2021	01/26/2022	1,304		2,445.88		82,560		5,085		147,144			(77,475)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/21/2021	01/26/2022	6,500		13,404.99		60,450		3,723		1			(56,727)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	01/21/2021	01/26/2022	254		13,311.15		76,500		4,712		138,399			(71,788)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/21/2021	01/26/2022	1,448		2,141.42		78,027		4,806		106,362			(73,221)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	01/21/2021	01/26/2022	24,531		343.07		87,480		5,388		384,655			(82,092)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	01/21/2021	01/26/2022	16,051		337.45		87,980		5,419		341,704			(82,561)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	01/21/2021	01/26/2022	2,726		329.53		13,050		804		47,072			(12,246)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF-	01/21/2021	01/20/2023	2,098		504.36		33,400		17,556		99,188			(15,844)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	01/21/2021	01/26/2022	2,853		170.89		9,050		557		4,755			(8,493)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	01/29/2021	02/02/2022	34,022		392.42		172,900		13,914		30,031			(158,986)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	01/29/2021	02/02/2022	13,609		387.45		94,120		7,574		36,857			(86,546)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	01/29/2021	02/02/2022	29,835		382.86		267,900		21,560		170,046			(246,340)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2021	02/02/2022	14,411		276.03		75,036		6,039		143,089			(68,997)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2021	01/29/2024	3,326		272.51		49,158		34,008		70,514			(15,150)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2021	02/02/2022	71,278		340.61		233,000		18,751		1,299,727			(214,249)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2021	02/02/2022	42,522		334.40		221,010		17,786		1,039,382			(203,224)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2021	02/02/2022	6,424		327.21		25,410		2,045		109,033			(23,365)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2021	02/01/2022	43		30,342.41		58,240		4,540		177,905			(53,700)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2021	02/01/2022	50		30,342.41		20,250		1,579		38,998			(18,671)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/29/2021	02/02/2022	217		30,432.35		126,620		10,190		236,905			(116,430)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2021	02/01/2022	342		2,354.16		12,800		998		22,399			(11,802)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2021	02/02/2022	1,325		2,375.22		69,502		5,593		131,133			(63,909)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/29/2021	02/02/2022	12,900		12,925.38		112,230		9,032		187,949			(103,198)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/29/2021	02/02/2022	348		13,054.63		94,500		7,605		178,129			(86,895)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2021	02/01/2022	241		2,071.56		35,400		2,760		43,691			(32,640)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	01/29/2021	02/02/2022	1,109		2,125.48		32,660		2,628		52,214			(30,032)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	01/29/2021	02/02/2022	4,055		172.95		10,150		817		2,651			(9,333)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	02/01/2021	02/04/2022	2,700		0.99		63,720		5,500		106,835			(58,220)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	02/01/2021	02/04/2022	736		3,523.78		66,560		5,745		130,487			(60,815)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/03/2021	02/08/2022	23,218		279.94		142,350		13,838		212,228			(128,512)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/03/2021	02/03/2023	65,012		279.94		564,200		307,070		707,548			(257,130)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MS-	02/03/2021	02/08/2022	40,981		383.87		370,520		36,018		230,053			(334,502)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MS-	02/03/2021	01/14/2022	32,367		389.23		207,080		6,464		38,698			(200,616)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/03/2021	02/03/2023	18,011		381.19		260,130		141,578		246,228			(118,552)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MS-	02/03/2021	02/08/2022	55,859		394.60		267,500		26,003		42,721			(241,497)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MS-	02/03/2021	02/08/2022	16,444		386.55		128,520		12,493		62,936			(116,027)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	02/03/2021	02/08/2022	33		30,785.04		43,400		4,219		122,433			(39,181)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	02/03/2021	02/08/2022	49		30,692.87		21,900		2,129		41,998			(19,771)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	02/03/2021	02/08/2022	289		2,397.11		44,100		4,287		91,644			(39,813)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	02/03/2021	02/08/2022	455		2,421.30		17,160		1,668		27,497			(15,492)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	02/03/2021	02/08/2022	5,800		13,402.37		64,380		6,258		1			(58,122)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	02/03/2021	02/08/2022	463		2,146.74		14,100		1,371		25,996			(12,729)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	02/03/2021	02/08/2022	26,810		344.31		73,040		7,100		395,191			(65,940)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	02/03/2021	02/08/2022	24,982		337.75		113,980		11,080		529,511			(102,900)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/03/2021	02/08/2022	21,985		277.82		120,960		11,758		182,280			(109,202)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/03/2021	02/02/2024	6,962		274.82		103,816		72,288		136,803			(31,528)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/03/2021	02/08/2022	3,136		287.55		22,410		2,178		3,834			(20,232)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/03/2021	02/03/2023	15,332		294.15		120,120		65,376		68,346			(54,744)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	02/04/2021	02/09/2022	2,100		1.01		24,150		2,419		40,959			(21,731)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	02/04/2021	02/09/2022	577		3,620.26		46,830		4,691		87,740			(42,139)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	02/04/2021	02/09/2022	235		31,024.80		165,710		16,599		312,681			(149,111)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	02/04/2021	02/09/2022	1,223		2,462.13		50,700		5,079		85,059			(45,621)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	02/04/2021	02/09/2022	5,700		13,560.89		64,410		6,452		1			(57,958)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	02/04/2021	02/09/2022	398		13,465.96		119,880		12,008		215,578			(107,872)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	02/04/2021	02/09/2022	1,317		2,173.78		63,800		6,391		75,162			(57,409)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	02/04/2021	02/09/2022	27,052		345.44		72,980		7,310		363,142			(65,670)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	02/04/2021	02/09/2022	24,620		338.86		110,970		11,116		490,133			(99,854)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	02/04/2021	02/09/2022	3,951		330.97		14,560		1,458		54,898			(13,102)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF-	02/04/2021	02/03/2023	4,221		516.98		46,800		25,512		160,408			(21,288)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/10/2021	02/10/2023	5,452		388.24		65,100		36,112		73,485			(28,988)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	02/10/2021	02/15/2022	31,935		385.16		300,120		35,393		157,351			(264,727)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	02/10/2021	02/15/2022	66,206		394.79		359,550		42,401		59,956			(317,149)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	02/10/2021	02/15/2022	14,020		387.08		118,800		14,010		52,773			(104,790)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/10/2021	02/15/2022	14,580		279.27		80,520		9,496		103,692			(71,024)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/10/2021	02/09/2024	1,823		275.71		27,770		19,530		34,845			(8,240)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	02/10/2021	02/15/2022	29,623		345.04		96,040		11,326		412,896			(84,714)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	02/10/2021	02/15/2022	26,298		338.42		138,330		16,313		538,589			(122,017)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/10/2021	02/15/2022	25		31,940.80		26,560		3,132		68,847			(23,428)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/10/2021	02/15/2022	41		31,594.98		16,900		1,993		33,797			(14,907)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	02/10/2021	02/15/2022	238		2,579.70		6,240		736		11,399			(5,504)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	02/10/2021	02/15/2022	6,000		13,655.27		55,800		6,580		1			(49,220)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	02/10/2021	02/15/2022	219		2,216.25		39,950		4,711		8,346			(35,239)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	02/10/2021	02/15/2022	307		2,287.00		8,960		1,057		2			(7,903)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/11/2021	02/16/2022	17,057		280.55		112,320		13,578		146,019			(98,742)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/11/2021	02/10/2023	25,586		280.27		236,880		131,611		273,433			(105,269)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	02/11/2021	02/16/2022	3,300		0.97		70,290		8,497		109,456			(61,793)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/11/2021	02/16/2022	599		3,682.69		30,360		3,670		57,066			(26,690)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	02/11/2021	02/16/2022	178		31,147.82		106,400		12,863		184,772			(93,537)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/11/2021	02/16/2022	1,341		2,535.25		58,480		7,070		98,661			(51,410)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	02/11/2021	02/16/2022	6,100		13,734.35		55,510		6,711		1			(48,799)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	02/11/2021	02/16/2022	277		13,555.80		66,880		8,085		113,692			(58,795)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	02/11/2021	02/16/2022	1,006		2,287.60		42,550		5,144		25,588			(37,406)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS-	02/11/2021	02/16/2022	29,659		344.62		97,020		11,729		427,778			(85,291)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS-	02/11/2021	02/16/2022	26,330		338.01		140,070		16,933		552,128			(123,137)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS-	02/11/2021	02/16/2022	4,237		329.42		16,660		2,014		56,952			(14,646)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MS-	02/11/2021	02/10/2023	2,306		531.51		5,720		3,178		68,827			(2,542)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	02/11/2021	02/16/2022	2,920		171.89		11,750		1,420		6,421			(10,330)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/17/2021	02/23/2022	23,997		280.26		129,888		18,313		154,526			(111,575)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/17/2021	02/16/2024	2,909		276.41		44,240		31,422		54,455			(12,818)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/17/2021	02/23/2022	2,432		287.30		18,760		2,645		4,128			(16,115)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	02/17/2021	02/23/2022	30,819		378.88		299,520		42,229		293,061			(257,291)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	02/17/2021	02/17/2023	14,487		379.64		195,250		110,351		215,955			(84,899)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	02/17/2021	02/23/2022	40,038		386.09		258,400		36,432		169,525			(221,968)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	02/17/2021	02/23/2022	10,273		382.29		82,680		11,657		69,405			(71,023)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	02/17/2021	02/23/2022	25,402		344.24		86,520		12,198		381,503			(74,322)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	02/17/2021	02/23/2022	32,659		339.61		157,680		22,231		635,729			(135,449)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	02/17/2021	02/23/2022	32		31,454.95		44,500		6,274		103,550			(38,226)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	02/17/2021	02/23/2022	82		31,613.02		37,180		5,242		70,195			(31,938)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	02/17/2021	02/23/2022	198		2,543.28		28,300		3,990		36,147			(24,310)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	02/17/2021	02/23/2022	317		2,540.76		12,240		1,726		20,794			(10,514)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	02/17/2021	02/23/2022	6,500		13,699.71		74,750		10,539		1			(64,211)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	02/17/2021	02/23/2022	266		2,269.64		7,800		1,100		114			(6,700)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/18/2021	02/24/2022	17,149		279.34		109,920		15,822		167,137			(94,098)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/18/2021	02/17/2023	16,434		280.46		138,000		78,118		174,058			(59,882)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	02/18/2021	02/24/2022	2,600		1.00		59,020		8,495		99,381			(50,525)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	02/18/2021	02/24/2022	733		3,681.04		62,910		9,055		123,307			(53,855)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/18/2021	02/24/2022	1,442		2,504.13		91,440		13,162		160,212			(78,278)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITI-	02/18/2021	02/24/2022	6,500		13,637.51		75,400		10,853		1			(64,547)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	02/18/2021	02/24/2022	293		13,692.06		75,600		10,882		132,995			(64,718)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	02/18/2021	02/24/2022	1,217		2,225.04		48,060		6,918		47,872			(41,142)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	02/18/2021	02/24/2022	25,397		343.98		89,880		12,937		380,194			(76,943)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	02/18/2021	02/24/2022	32,955		339.35		164,590		23,691		641,940			(140,899)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	02/18/2021	02/17/2023	3,348		523.73		35,040		19,835		118,771			(15,205)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	02/18/2021	02/24/2022	2,405		167.65		4,720		679		4,564			(4,041)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	02/18/2021	02/24/2022	206		31,619.31		138,970		20,003		254,403			(118,967)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	02/24/2021	03/01/2022	38		31,674.20		57,960		9,237		117,885			(48,723)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	02/24/2021	03/01/2022	53		31,706.16		23,120		3,685		42,498			(19,435)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	02/24/2021	03/01/2022	310		2,564.81		16,000		2,550		26,381			(13,450)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	02/24/2021	03/01/2022	7,400		13,302.19		83,620		13,326		101,077			(70,294)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	02/24/2021	03/01/2022	263		2,256.96		9,480		1,511		1,115			(7,969)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2021	03/01/2022	29,826		378.48		281,370		44,841		297,523			(236,529)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2021	03/01/2022	40,647		387.96		218,680		34,851		140,437			(183,829)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	02/24/2021	03/01/2022	11,086		381.89		86,520		13,789		80,169			(72,731)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	02/24/2021	03/01/2022	17,063		338.36		76,160		12,137		351,713			(64,023)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	02/24/2021	03/01/2022	37,173		335.08		208,620		33,247		887,762			(175,373)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/24/2021	03/01/2022	25,529		279.13		140,700		22,423		190,984			(118,277)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	02/24/2021	02/24/2023	5,195		302.28		27,450		15,801		13,243			(11,649)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/24/2021	02/23/2024	5,835		275.84		87,840		63,001		111,802			(24,839)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	02/25/2021	02/24/2023	17,731		276.08		153,860		88,708		244,938			(65,152)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	02/25/2021	03/02/2022	2,400		0.99		48,000		7,792		78,060			(40,208)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/25/2021	03/02/2022	841		3,670.53		70,990		11,524		134,608			(59,466)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	02/25/2021	03/02/2022	188		31,339.20		109,622		17,795		186,467			(91,827)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	02/25/2021	03/02/2022	1,521		2,506.18		75,278		12,220		124,456			(63,058)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	02/25/2021	03/02/2022	7,500		12,828.31		86,250		14,001		326,546			(72,249)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/25/2021	03/02/2022	366		13,007.90		92,308		14,984		167,373			(77,324)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	02/25/2021	03/02/2022	1,318		2,222.17		58,522		9,500		59,543			(49,022)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	02/25/2021	03/02/2022	16,834		336.84		75,900		12,321		371,230			(63,579)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	02/25/2021	03/02/2022	37,341		333.57		211,060		34,261		945,110			(176,799)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	02/25/2021	03/02/2022	2,755		327.69		11,970		1,943		48,229			(10,027)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	02/25/2021	02/24/2023	3,201		499.47		46,050		26,550		170,252			(19,500)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	02/25/2021	03/02/2022	3,015		168.14		7,000		1,136		6,357			(5,864)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	03/03/2021	03/08/2022	38		30,894.84		59,520		10,668		154,163			(48,852)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	03/03/2021	03/08/2022	54		30,832.30		26,350		4,723		44,195			(21,627)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/03/2021	03/08/2022	359		2,487.77		57,690		10,340		89,683			(47,350)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/03/2021	03/08/2022	518		2,465.20		17,940		3,215		27,297			(14,725)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/03/2021	03/08/2022	6,500		12,683.33		59,150		10,601		12,913			(48,549)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	03/03/2021	03/08/2022	408		2,172.46		11,880		2,129		19,466			(9,751)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	03/03/2021	03/03/2023	9,437		370.50		124,600		72,974		211,112			(51,626)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	03/03/2021	03/08/2022	39,636		368.27		407,190		72,980		797,754			(334,210)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	03/03/2021	03/08/2022	68,487		379.40		368,300		66,010		684,264			(302,290)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	03/03/2021	03/08/2022	21,571		371.24		188,800		33,838		372,656			(154,962)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/03/2021	03/08/2022	17,700		272.26		126,720		22,712		245,080			(104,008)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/03/2021	03/01/2024	6,269		269.01		106,250		76,915		150,560			(29,335)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/03/2021	03/03/2023	4,878		297.05		33,320		19,514		18,750			(13,806)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/03/2021	03/08/2022	3,833		287.29		27,830		4,988		7,830			(22,842)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	03/03/2021	03/08/2022	23,976		337.03		92,820		16,636		523,219			(76,184)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	03/03/2021	03/08/2022	30,738		331.50		179,000		32,082		839,685			(146,918)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/04/2021	03/09/2022	22,509		275.16		138,880		25,263		311,529			(113,617)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/04/2021	03/03/2023	35,216		277.09		272,570		159,847		459,970			(112,723)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	03/04/2021	03/09/2022	2,500		1.00		52,000		9,459		87,791			(42,541)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	03/04/2021	03/09/2022	648		3,693.73		58,320		10,609		111,999			(47,711)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	03/04/2021	03/09/2022	191		31,202.45		124,490		22,645		224,080			(101,845)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	03/04/2021	03/09/2022	1,264		2,490.09		60,047		10,923		101,110			(49,124)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/04/2021	03/09/2022	6,500		12,464.00		61,750		11,232		10,904			(50,518)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/04/2021	03/09/2022	353		12,788.06		83,424		15,175		155,835			(68,249)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	03/04/2021	03/09/2022	1,677		2,183.42		75,960		13,817		91,631			(62,143)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	03/04/2021	03/09/2022	24,084		335.85		89,700		16,317		560,111			(73,383)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	03/04/2021	03/09/2022	31,185		330.67		171,700		31,233		883,943			(140,467)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	03/04/2021	03/09/2022	3,705		324.51		15,360		2,794		81,022			(12,566)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF-	03/04/2021	03/03/2023	1,299		503.10		15,180		8,902		64,267			(6,278)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/10/2021	03/10/2023	18,318		372.71		219,640		130,710		363,672			(88,930)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	03/10/2021	03/15/2022	35,019		370.85		319,800		63,302		617,520			(256,498)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	03/10/2021	03/15/2022	42,831		377.53		263,940		52,245		492,540			(211,695)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	03/10/2021	03/15/2022	32,864		373.08		264,740		52,403		509,939			(212,337)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/10/2021	03/15/2022	34		32,103.23		51,480		10,190		98,759			(41,290)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/10/2021	03/15/2022	46		31,941.75		29,100		5,760		46,475			(23,340)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	03/10/2021	03/15/2022	387		2,557.16		12,130		2,401		20,961			(9,729)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/10/2021	03/15/2022	6,000		12,752.07		75,600		14,965		164,840			(60,635)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	03/10/2021	03/15/2022	263		2,274.25		38,280		7,577		433			(30,703)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	03/10/2021	03/15/2022	394		2,267.39		13,590		2,690		1,246			(10,900)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/10/2021	03/15/2022	26,192		274.87		154,780		30,638		299,738			(124,142)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/10/2021	03/08/2024	4,427		269.45		73,680		53,801		105,130			(19,879)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/10/2021	03/10/2023	5,580		291.59		45,600		27,137		31,541			(18,463)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	03/10/2021	03/15/2022	18,848		342.42		64,480		12,763		340,936			(51,717)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	03/10/2021	03/15/2022	30,401		336.50		162,000		32,067		724,916			(129,933)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/11/2021	03/16/2022	18,347		281.31		84,660		16,984		146,613			(67,676)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	03/11/2021	03/10/2023	36,693		279.92		282,540		168,367		405,464			(114,173)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	03/11/2021	03/16/2022	3,000		1.00		71,700		14,384		115,498			(57,316)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/11/2021	03/16/2022	910		3,811.02		60,200		12,077		104,227			(48,123)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	03/11/2021	03/16/2022	271		32,225.70		187,088		37,533		303,644			(149,555)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	03/11/2021	03/16/2022	1,526		2,610.63		77,480		15,544		127,828			(61,936)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/11/2021	03/16/2022	5,900		13,052.90		76,110		15,269		130,705			(60,841)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	03/11/2021	03/16/2022	506		12,961.52		143,418		28,772		251,260			(114,646)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/11/2021	03/16/2022	1,753		2,301.12		84,952		17,043		50,292			(67,909)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	03/11/2021	03/16/2022	18,845		342.16		65,100		13,060		318,805			(52,040)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	03/11/2021	03/16/2022	30,699		336.56		161,600		32,420		685,469			(129,180)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	03/11/2021	03/16/2022	2,128		329.33		7,070		1,418		26,364			(5,652)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF-	03/11/2021	03/10/2023	2,744		522.02		27,300		16,268		97,557			(11,032)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/11/2021	03/16/2022	4,334		160.87		11,270		2,261		16,122			(9,009)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/17/2021	03/17/2023	14,800		369.02		207,350		125,355		379,197			(81,995)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	03/17/2021	03/22/2022	24,756		371.25		225,400		48,835		428,431			(176,565)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	03/17/2021	03/22/2022	45,206		378.69		265,440		57,510		482,030			(207,930)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	03/17/2021	03/22/2022	32,559		374.23		250,470		54,266		473,321			(196,204)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	03/17/2021	03/22/2022	48		33,015.37		65,120		14,109		99,627			(51,011)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	03/17/2021	03/22/2022	61		32,949.33		33,400		7,236		55,827			(26,164)				
MSDB - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	03/17/2021	03/22/2022	22,752		279.58		106,640		23,104		171,231			(83,536)				
MSDB - 3YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	03/17/2021	03/15/2024	4,771		274.68		70,330		51,798		96,020			(18,532)				
MSDC - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	03/17/2021	03/22/2022	4,515		287.04		35,490		7,689		11,062			(27,801)				
MSDC - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	03/17/2021	03/17/2023	2,779		281.00		40,480		24,473		29,486			(16,008)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	03/17/2021	03/22/2022	225		2,658.81		33,540		7,267		20,209			(26,273)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	03/17/2021	03/22/2022	300		2,733.40		13,120		2,843		6,401			(10,277)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	MS-	03/17/2021	03/22/2022	6,600		13,202.38		75,240		16,301		68,643			(58,939)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	03/17/2021	03/22/2022	342		2,343.40		11,360		2,461		5			(8,899)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	03/17/2021	03/22/2022	27,858		343.78		94,760		20,531		440,349			(74,230)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	03/17/2021	03/22/2022	27,858		339.16		135,240		29,301		561,017			(105,939)				
FIDMFYDN - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	CITI-	03/18/2021	03/23/2022	24,113		273.87		174,870		38,354		364,152			(136,516)				
FIDMFYDN - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	CITI-	03/18/2021	03/17/2023	41,748		273.87		406,000		245,778		651,998			(160,222)				
RAINBOW...	INDEX LIAB...	EX5...	Equity/Index...	BNP-	03/18/2021	03/23/2022	2,300		0.97		34,500		7,567		49,650			(26,933)				
DJ EURO STOXX 50...	INDEX LIAB...	EX5...	Equity/Index...	BARCLAYS-	03/18/2021	03/23/2022	724		3,828.86		59,920		13,142		103,810			(46,778)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	BNP-	03/18/2021	03/23/2022	243		32,632.26		151,200		33,163		242,880			(118,037)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	BNP-	03/18/2021	03/23/2022	1,263		2,602.68		63,030		13,824		92,685			(49,206)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	03/18/2021	03/23/2022	6,700		12,789.14		73,030		16,018		41,115			(57,012)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	BNP-	03/18/2021	03/23/2022	344		12,980.97		69,520		15,248		129,142			(54,272)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	BNP-	03/18/2021	03/23/2022	1,191		2,290.26		42,120		9,238		32,367			(32,882)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	MS-	03/18/2021	03/23/2022	27,886		343.43		95,680		20,986		442,480			(74,694)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	MS-	03/18/2021	03/23/2022	27,583		339.14		130,130		28,542		551,416			(101,588)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	MS-	03/18/2021	03/23/2022	5,153		329.58		19,890		4,363		73,905			(15,528)				
SP500LV8...	INDEX LIAB...	EX5...	Equity/Index...	WF-	03/18/2021	03/17/2023	2,938		522.41		31,220		18,899		72,588			(12,321)				
S&P MARC 5% - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	03/24/2021	03/24/2023	17,802		370.00		231,660		142,240		393,608			(89,420)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	03/24/2021	03/30/2022	28,052		369.63		265,200		62,972		530,334			(202,228)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	03/24/2021	03/30/2022	43,696		377.04		267,300		63,470		530,885			(203,830)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	03/24/2021	03/30/2022	37,492		371.11		326,650		77,563		655,937			(249,087)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	03/24/2021	03/30/2022	40		31,901.33		63,050		14,971		129,930			(48,079)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	03/24/2021	03/30/2022	77		32,225.53		45,000		10,685		74,888			(34,315)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	BNP-	03/24/2021	03/30/2022	199		2,497.86		28,700		6,815		50,723			(21,885)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	BNP-	03/24/2021	03/30/2022	557		2,477.73		21,840		5,186		37,754			(16,654)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	MS-	03/24/2021	03/30/2022	8,000		12,798.88		93,600		22,225		286,459			(71,375)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	WF-	03/24/2021	03/30/2022	422		2,134.26		12,510		2,971		23,035			(9,540)				
MSDB - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	03/24/2021	03/30/2022	22,956		274.40		130,200		30,916		276,351			(99,284)				
MSDB - 3YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	03/24/2021	03/22/2024	5,924		270.62		91,680		68,099		136,364			(23,581)				
MSDC - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	03/24/2021	03/24/2023	4,866		299.24		28,560		17,536		16,776			(11,024)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	03/24/2021	03/30/2022	27,801		344.15		95,680		22,719		433,173			(72,961)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	03/24/2021	03/30/2022	31,125		338.53		165,830		39,376		648,059			(126,454)				
MSDC - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	03/24/2021	03/30/2022	3,128		287.74		24,570		5,834		7,273			(18,736)				
FIDMFYDN - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	CITI-	03/25/2021	03/31/2022	26,358		278.06		146,000		35,057		290,772			(110,943)				
FIDMFYDN - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	CITI-	03/25/2021	03/24/2023	40,800		278.34		323,180		198,699		498,484			(124,481)				
RAINBOW...	INDEX LIAB...	EX5...	Equity/Index...	CITI-	03/25/2021	03/31/2022	3,900		1.00		78,390		18,823		123,594			(59,567)				
DJ EURO STOXX 50...	INDEX LIAB...	EX5...	Equity/Index...	BARCLAYS-	03/25/2021	03/31/2022	835		3,840.23		64,640		15,521		116,755			(49,119)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	WF-	03/25/2021	03/31/2022	27,714		345.23		97,520		23,416		396,053			(74,104)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	WF-	03/25/2021	03/31/2022	31,028		339.92		162,740		39,077		594,998			(123,663)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	WF-	03/25/2021	03/31/2022	1,807		333.28		8,808		2,115		29,714			(6,693)				
SP500LV8...	INDEX LIAB...	EX5...	Equity/Index...	WF-	03/25/2021	03/24/2023	1,873		510.29		21,420		13,170		83,201			(8,250)				
SPDR GOLD...	INDEX LIAB...	EX5...	Equity/Index...	BNP-	03/25/2021	03/31/2022	4,327		161.29		7,840		1,883		10,862			(5,957)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	MS-	03/25/2021	03/31/2022	221		32,619.48		139,824		33,574		226,831			(106,250)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	BNP-	03/25/2021	03/31/2022	1,208		2,597.83		60,140		14,441		93,869			(45,699)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	MS-	03/25/2021	03/31/2022	8,100		12,780.51		93,150		22,367		347,316			(70,783)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	03/25/2021	03/31/2022	368		12,844.41		88,830		21,330		159,698			(67,500)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	MS-	03/25/2021	03/31/2022	1,512		2,207.13		70,389		16,902		77,505			(53,487)				
S&P MARC 5% - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	03/31/2021	03/31/2023	7,576		369.23		97,720		60,924		179,011			(36,796)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	03/31/2021	04/05/2022	15,692		369.23		142,680		36,253		303,378			(106,427)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	03/31/2021	04/05/2022	22,456		379.58		109,560		27,838		229,489			(81,722)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	03/31/2021	04/05/2022	19,480		369.97		169,920		43,175		362,908			(126,746)				
MSDB - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	03/31/2021	04/05/2022	25,401		278.15		123,510		31,382		226,158			(92,128)				
MSDB - 3YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	03/31/2021	03/28/2024	7,363		274.62		105,600		79,079		149,308			(26,521)				
MSDC - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	03/31/2021	04/05/2022	2,463		287.12		19,110		4,856		6,654			(14,254)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	BNP-	03/31/2021	04/05/2022	27,543		348.05		93,840		23,844		321,463			(69,996)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	BNP-	03/31/2021	04/05/2022	34,728		343.37		165,880		42,148		550,757			(123,732)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	03/31/2021	04/05/2022	45		32,981.55		54,900		13,949		101,235			(40,951)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	03/31/2021	04/05/2022	52		33,245.40		24,820		6,306		43,793			(18,514)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	03/31/2021	04/05/2022	192		2,593.58		27,600		7,013		31,519			(20,587)				

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S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	03/31/2021	04/05/2022	422		2,674.47		14,520		3,689		24,395			(10,831)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/31/2021	04/05/2022	6,200		13,091.44		62,000		15,753		98,289			(46,247)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	03/31/2021	04/05/2022	225		2,231.62		27,050		6,873		6,390			(20,177)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	03/31/2021	04/05/2022	495		2,216.07		16,940		4,304		18,450			(12,636)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/01/2021	04/06/2022	13,700		276.54		88,920		22,839		171,122			(66,081)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/01/2021	03/31/2023	30,644		276.54		275,400		171,941		415,739			(103,459)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	04/01/2021	04/06/2022	3,300		1.00		62,040		15,935		93,751			(46,105)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	04/01/2021	04/06/2022	836		3,934.12		68,640		17,630		115,559			(51,010)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/01/2021	03/31/2023	7,540		371.00		97,440		60,835		160,947			(36,605)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	04/01/2021	04/06/2022	15,887		370.63		148,090		38,037		286,351			(110,053)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	04/01/2021	04/06/2022	22,349		381.40		108,730		27,927		198,613			(80,803)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	04/01/2021	04/06/2022	19,387		371.74		169,920		43,644		329,292			(126,276)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/01/2021	04/06/2022	223		33,086.90		145,780		37,444		224,755			(108,336)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	04/01/2021	04/06/2022	6,200		13,329.51		58,900		15,128		72,725			(43,772)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/01/2021	04/06/2022	450		13,289.52		111,060		28,526		187,389			(82,534)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	04/01/2021	04/06/2022	1,287		2,247.14		63,800		16,387		57,873			(47,413)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	04/01/2021	04/06/2022	27,490		348.72		92,000		23,630		322,022			(68,370)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	04/01/2021	04/06/2022	34,661		344.03		165,880		42,606		547,663			(123,274)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	04/01/2021	04/06/2022	6,275		334.66		24,150		6,203		69,655			(17,947)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	04/01/2021	03/31/2023	1,849		521.30		27,000		16,857		69,030			(10,143)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	04/01/2021	04/06/2022	1,737		2,642.41		88,780		22,803		123,949			(65,977)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/07/2021	04/06/2023	3,751		373.21		49,140		31,091		86,480			(18,049)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	04/07/2021	04/12/2022	12,593		372.09		121,260		33,156		205,117			(88,104)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	04/07/2021	04/12/2022	24,651		382.54		126,960		34,714		193,032			(92,246)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	04/07/2021	04/12/2022	21,972		375.44		175,480		47,981		292,373			(127,499)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	04/07/2021	04/12/2022	18		33,947.95		16,080		4,397		23,632			(11,683)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	04/07/2021	04/12/2022	66		33,446.26		31,900		8,722		62,490			(23,178)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	04/07/2021	04/12/2022	453		2,655.86		16,320		4,462		24,682			(11,858)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/07/2021	04/12/2022	7,700		13,616.70		94,710		25,896		149,371			(68,814)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	04/07/2021	04/12/2022	495		2,236.38		14,520		3,970		11,979			(10,550)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/07/2021	04/12/2022	22,284		276.75		141,520		38,695		226,594			(102,825)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/07/2021	04/05/2024	4,384		276.47		64,080		48,418		83,866			(15,662)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/07/2021	04/06/2023	3,830		289.81		37,070		23,455		25,213			(13,615)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	04/07/2021	04/12/2022	24,124		349.53		87,480		23,919		288,130			(63,561)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	04/07/2021	04/12/2022	39,313		342.82		227,040		62,079		707,794			(164,961)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/08/2021	04/13/2022	23,667		278.03		154,440		42,655		262,660			(111,785)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/08/2021	04/06/2023	28,329		278.59		248,060		157,171		342,473			(90,889)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	04/08/2021	04/13/2022	2,900		0.98		50,460		13,936		71,216			(36,524)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/08/2021	04/13/2022	1,006		3,957.94		79,200		21,874		130,588			(57,326)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	04/08/2021	04/06/2023	4,008		373.85		52,800		33,454		77,707			(19,346)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	04/08/2021	04/13/2022	12,559		373.10		119,850		33,101		199,896			(86,749)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	04/08/2021	04/13/2022	24,317		383.58		124,670		34,432		186,880			(90,238)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	04/08/2021	04/13/2022	21,645		376.47		171,720		47,427		281,803			(124,293)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	04/08/2021	04/13/2022	266		33,436.56		175,330		48,424		269,418			(126,906)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	04/08/2021	04/13/2022	1,655		2,623.33		87,560		24,183		120,229			(63,377)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/08/2021	04/13/2022	7,700		13,758.50		94,710		26,158		120,409			(68,552)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/08/2021	04/13/2022	422		13,455.81		120,176		33,191		188,581			(86,985)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	04/08/2021	04/13/2022	1,828		2,213.44		78,720		21,742		79,858			(56,978)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	04/08/2021	04/13/2022	24,102		350.18		82,620		22,819		256,210			(59,801)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	04/08/2021	04/13/2022	39,277		343.13		224,400		61,977		656,210			(162,423)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	04/08/2021	04/13/2022	3,273		335.73		12,540		3,463		37,115			(9,077)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF-	04/08/2021	04/06/2023	5,102		534.59		60,500		38,333		143,684			(22,167)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOA-	04/08/2021	04/13/2022	4,863		162.04		9,680		2,674		15,082			(7,007)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/14/2021	04/14/2023	4,815		372.32		65,520		42,128		103,696			(23,392)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	04/14/2021	04/19/2022	9,898		372.70		95,090		27,839		160,832			(67,251)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	04/14/2021	04/19/2022	19,528		381.29		113,150		33,126		180,271			(80,024)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	04/14/2021	04/19/2022	26,751		375.31		223,000		65,286		373,196			(157,714)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	04/14/2021	04/19/2022	30		33,629.69		37,000		10,832		49,914			(26,168)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	04/14/2021	04/19/2022	80		33,697.15		39,420		11,541		72,559			(27,879)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	04/14/2021	04/19/2022	187		2,667.18		25,700		7,524		18,476			(18,176)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	04/14/2021	04/19/2022	485		2,669.86		19,630		5,747		27,935			(13,883)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/14/2021	04/19/2022	10,000		13,803.91		122,000		35,717		162,043			(86,283)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	04/14/2021	04/19/2022	222		2,236.47		27,600		8,080		6,156			(19,520)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	04/14/2021	04/19/2022	534		2,243.22		15,600		4,567		11,050			(11,033)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	04/14/2021	04/19/2022	37,991		351.07		128,000		37,474		381,336			(90,526)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	04/14/2021	04/19/2022	35,617		344.67		196,800		57,616		548,347			(139,184)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/14/2021	04/19/2022	15,674		280.37		80,410		23,541		117,005			(56,869)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/14/2021	04/12/2024	4,010		274.61		63,690		48,538		81,889			(15,152)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/14/2021	04/14/2023	1,741		292.66		14,800		9,516		9,713			(5,284)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/14/2021	04/19/2022	2,785		285.77		22,640		6,628		9,895			(16,012)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/15/2021	04/19/2022	11,045		279.55		79,050		23,209		107,543			(55,841)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/15/2021	04/14/2023	5,344		280.95		49,050		31,582		56,147			(17,468)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	04/15/2021	04/19/2022	3,900		0.99		99,060		29,084		146,655			(69,976)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/15/2021	04/19/2022	1,077		3,977.45		82,130		24,114		134,315			(58,016)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/15/2021	04/14/2023	4,514		375.47		62,050		39,953		82,381			(22,097)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	04/15/2021	04/19/2022	9,825		375.84		93,240		27,375		128,502			(65,865)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	04/15/2021	04/19/2022	19,384		384.50		110,230		32,364		130,618			(77,866)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	04/15/2021	04/19/2022	26,288		378.10		219,780		64,528		295,348			(155,252)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	04/15/2021	04/19/2022	314		33,865.81		234,330		68,800		332,168			(165,530)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/15/2021	04/19/2022	1,704		2,689.47		92,000		27,011		112,906			(64,989)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/15/2021	04/19/2022	10,100		14,026.19		126,250		37,067		153,511			(89,183)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	04/15/2021	04/19/2022	613		13,899.95		159,100		46,712		257,189			(112,388)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	04/15/2021	04/19/2022	1,949		2,248.03		92,400		27,129		85,450			(65,271)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	04/15/2021	04/19/2022	38,101		353.13		130,290		38,253		322,691			(92,037)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	04/15/2021	04/19/2022	35,148		346.35		197,540		57,998		489,367			(139,542)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	04/15/2021	04/19/2022	6,203		337.89		27,090		7,954		68,140			(19,136)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF-	04/15/2021	04/14/2023	5,446		531.49		80,190		51,633		164,780			(28,557)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	04/15/2021	04/19/2022	3,024		162.20		6,000		1,762		7,125			(4,238)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/21/2021	04/21/2023	6,891		376.16		95,160		62,115		147,360			(33,045)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	04/21/2021	04/26/2022	9,012		377.29		82,280		25,680		108,135			(56,600)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	04/21/2021	04/26/2022	19,613		386.72		101,380		31,641		110,439			(69,739)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	04/21/2021	04/26/2022	14,312		380.68		107,460		33,539		134,776			(73,921)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/21/2021	04/26/2022	17,305		285.14		79,200		24,719		79,469			(54,481)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/21/2021	04/19/2024	5,408		280.43		79,200		60,873		90,856			(18,327)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/21/2021	04/21/2023	2,755		294.47		25,280		16,501		13,863			(8,779)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	04/21/2021	04/26/2022	21		34,069.03		24,850		7,756		26,560			(17,094)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	04/21/2021	04/26/2022	50		34,410.40		22,610		7,057		39,507			(15,553)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	04/21/2021	04/26/2022	332		2,703.45		13,860		4,326		16,762			(9,534)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/21/2021	04/26/2022	6,600		13,935.15		67,320		21,011		42,897			(46,309)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	04/21/2021	04/26/2022	536		2,226.18		18,720		5,843		17,492			(12,877)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	04/21/2021	04/26/2022	22,921		355.26		77,220		24,101		162,360			(53,119)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	04/21/2021	04/26/2022	40,553		348.12		230,460		71,927		507,706			(158,533)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/22/2021	04/27/2022	19,632		279.30		146,300		46,065		196,151			(100,235)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/22/2021	04/21/2023	31,769		279.58		323,960		211,759		363,781			(112,201)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	04/22/2021	04/27/2022	3,100		0.99		38,440		12,103		51,917			(26,337)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	04/22/2021	04/27/2022	648		4,006.77		42,640		13,426		67,361			(29,214)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/22/2021	04/21/2023	7,173		374.91		98,010		64,065		134,846			(33,945)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	04/22/2021	04/27/2022	9,033		376.41		81,600		25,693		118,633			(55,907)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	04/22/2021	04/27/2022	19,659		385.45		103,600		32,620		131,608			(70,980)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	04/22/2021	04/27/2022	14,611		379.42		111,650		35,155		157,069			(76,495)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	04/22/2021	04/27/2022	234		33,680.63		143,780		45,271		206,494			(98,509)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	04/22/2021	04/27/2022	1,518		2,678.76		82,410		25,948		107,921			(56,462)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/22/2021	04/27/2022	6,600		13,762.36		67,320		21,197		147,781			(46,123)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	04/22/2021	04/27/2022	392		13,666.02		111,780		35,196		181,783			(76,584)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	04/22/2021	04/27/2022	1,254		2,203.59		45,080		14,194		47,481			(30,886)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS-	04/22/2021	04/27/2022	23,255		354.31		82,160		25,869		185,351			(56,291)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS-	04/22/2021	04/27/2022	40,623		347.18		235,980		74,302		533,453			(161,678)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS-	04/22/2021	04/27/2022	4,416		338.35		25,800		8,124		54,703			(17,676)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	04/22/2021	04/21/2023	1,204		537.31		17,460		11,413		35,750			(6,047)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	04/22/2021	04/27/2022	4,191		163.69		9,730		3,064		10,495			(6,666)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	04/28/2021	04/28/2023	8,241		375.79		108,190		71,676		159,207			(36,514)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	04/28/2021	05/03/2022	12,760		376.17		115,200		38,182		171,325			(77,018)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	04/28/2021	05/03/2022	15,418		386.33		75,400		24,991		97,520			(50,409)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	04/28/2021	05/03/2022	23,393		380.31		167,200		55,417		238,748			(111,783)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	04/28/2021	05/03/2022	30		33,718.91		37,000		12,263		49,863			(24,737)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	04/28/2021	05/03/2022	56		33,786.55		28,120		9,320		51,680			(18,800)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	04/28/2021	05/03/2022	217		2,731.23		31,680		10,500		10,548			(21,180)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	04/28/2021	05/03/2022	362		2,750.56		18,900		6,264		11,614			(12,636)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/28/2021	05/03/2022	6,000		13,901.62		68,400		22,671		103,505			(45,729)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	04/28/2021	05/03/2022	564		2,301.85		19,370		6,420		1,769			(12,950)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	04/28/2021	05/03/2022	15,350		353.33		53,560		17,752		129,728			(35,808)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	04/28/2021	05/03/2022	30,109		345.53		179,520		59,500		435,040			(120,020)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/28/2021	05/03/2022	15,854		284.19		78,760		26,104		83,394			(52,656)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/28/2021	04/26/2024	5,765		280.02		85,920		66,597		98,627			(19,323)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	04/28/2021	04/28/2023	3,081		294.73		30,330		20,094		15,432			(10,236)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/28/2021	05/03/2022	1,712		286.55		18,000		5,966		5,903			(12,034)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	04/29/2021	05/04/2022	369		279.05		1,440		481		1,428			(959)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	04/29/2021	04/28/2023	369		270.64		3,950		2,621		4,816			(1,329)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/29/2021	05/04/2022	17,469		279.94		127,890		42,741		165,489			(85,149)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	04/29/2021	04/28/2023	21,390		280.22		215,400		142,904		236,385			(72,496)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	04/29/2021	05/04/2022	12,492		376.24		111,860		37,384		168,336			(74,476)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	04/29/2021	05/04/2022	15,681		386.40		76,110		25,436		100,470			(50,674)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	04/29/2021	05/04/2022	23,389		380.38		165,440		55,291		240,468			(110,149)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	04/29/2021	04/28/2023	8,239		375.86		109,120		72,394		149,370			(36,726)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	04/29/2021	05/04/2022	191		34,298.78		124,800		41,709		176,019			(83,091)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	04/29/2021	05/04/2022	1,195		2,789.94		63,030		21,065		69,657			(41,965)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/29/2021	05/04/2022	6,000		13,970.21		69,000		23,060		72,263			(45,940)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/29/2021	05/04/2022	336		14,137.85		82,532		27,583		135,025			(54,950)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/29/2021	05/04/2022	1,438		2,302.34		60,093		20,083		45,665			(40,010)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	04/29/2021	05/04/2022	15,001		354.94		50,490		16,874		112,452			(33,616)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	04/29/2021	05/04/2022	30,295		346.78		184,370		61,617		417,414			(122,753)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	04/29/2021	05/04/2022	2,353		339.64		9,200		3,075		19,731			(6,125)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF-	04/29/2021	04/28/2023	3,406		544.99		42,500		28,196		77,837			(14,304)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	04/30/2021	05/04/2022	3,500		0.99		61,950		20,763		86,079			(41,187)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/30/2021	05/04/2022	906		3,974.74		68,040		22,804		107,698			(45,236)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/05/2021	05/05/2023	6,365		376.66		82,800		55,645		135,471			(27,155)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	05/05/2021	05/10/2022	11,935		377.04		107,100		37,521		153,101			(69,579)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	05/05/2021	05/10/2022	16,974		386.46		86,400		30,269		108,854			(56,131)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	05/05/2021	05/10/2022	25,461		380.43		188,160		65,919		261,116			(122,241)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/05/2021	05/10/2022	21,364		282.79		105,433		36,937		132,908			(68,496)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/05/2021	05/03/2024	4,707		280.03		66,625		52,065		80,810			(14,560)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/05/2021	05/05/2023	4,437		304.10		29,614		19,902		11,913			(9,712)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/05/2021	05/10/2022	1,707		292.97		12,895		4,518		2,523			(8,377)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	05/05/2021	05/10/2022	21,096		357.00		66,960		23,458		141,473			(43,502)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	05/05/2021	05/10/2022	39,847		348.81		233,920		81,950		482,181			(151,970)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	05/05/2021	05/10/2022	35		34,230.34		41,760		14,630		43,502			(27,130)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	05/05/2021	05/10/2022	70		34,264.57		34,560		12,108		57,378			(22,452)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	05/05/2021	05/10/2022	367		2,723.94		18,400		6,446		18,047			(11,954)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	05/05/2021	05/10/2022	6,100		13,503.37		56,120		19,661		11,938			(36,459)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	05/05/2021	05/10/2022	223		2,232.40		27,150		9,512		7,763			(17,638)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	05/05/2021	05/10/2022	402		2,227.91		12,060		4,225		11,577			(7,835)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/06/2021	05/11/2022	14,920		281.21		107,520		37,955		126,034			(69,565)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/06/2021	05/05/2023	27,709		280.93		283,920		191,061		293,991			(92,859)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	05/06/2021	05/11/2022	3,000		1.00		59,700		21,075		86,304			(38,625)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	05/06/2021	05/11/2022	625		4,019.43		53,500		18,886		86,242			(34,614)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/06/2021	05/05/2023	6,071		378.47		79,580		53,552		100,527			(26,028)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	05/06/2021	05/11/2022	11,878		378.47		109,350		38,601		139,338			(70,749)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	05/06/2021	05/11/2022	17,157		388.32		88,400		31,206		93,833			(57,194)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	05/06/2021	05/11/2022	25,339		382.26		189,120		66,761		228,405			(122,359)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/06/2021	05/05/2023	366		272.60		4,040		2,719		4,330			(1,321)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	05/06/2021	05/11/2022	174		34,341.23		127,200		44,903		164,105			(82,297)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	05/06/2021	05/11/2022	1,460		2,728.47		102,000		36,007		118,548			(65,993)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	05/06/2021	05/11/2022	6,100		13,613.73		56,120		19,811		24,977			(36,309)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	05/06/2021	05/11/2022	353		13,559.27		110,064		38,853		180,195			(71,211)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/06/2021	05/11/2022	1,472		2,241.42		69,927		24,685		67,150			(45,242)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CS-	05/06/2021	05/11/2022	21,020		358.28		66,960		23,637		127,164			(43,323)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CS-	05/06/2021	05/11/2022	39,412		350.06		225,450		79,586		440,851			(145,864)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CS-	05/06/2021	05/11/2022	1,752		341.50		8,816		3,112		16,314			(5,704)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	05/06/2021	05/11/2022	3,528		168.69		6,360		2,245		5,221			(4,115)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/12/2021	05/12/2023	7,720		372.62		110,780		75,495		167,130			(35,285)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	05/12/2021	05/17/2022	15,174		374.13		148,200		54,693		232,609			(93,507)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	05/12/2021	05/17/2022	22,362		380.14		155,400		57,350		237,075			(98,050)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	05/12/2021	05/17/2022	36		33,789.18		47,040		17,360		61,444			(29,680)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	05/12/2021	05/17/2022	86		33,957.12		34,510		12,736		66,911			(21,774)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	05/12/2021	05/17/2022	17,304		384.64		90,350		33,344		131,883			(57,006)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/12/2021	05/17/2022	228		2,644.67		30,420		11,226		30,154			(19,194)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/12/2021	05/17/2022	456		2,657.81		17,280		6,377		25,513			(10,903)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	05/12/2021	05/17/2022	8,000		13,001.63		85,600		31,591		157,966			(54,009)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	CS-	05/12/2021	05/17/2022	609		2,152.22		17,810		6,573		28,305			(11,237)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/12/2021	05/17/2022	22,641		280.68		108,376		39,996		174,897			(68,380)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/12/2021	05/10/2024	9,495		274.11		150,332		118,425		199,471			(31,907)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/12/2021	05/12/2023	9,149		301.01		78,840		53,728		31,068			(25,112)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	05/12/2021	05/17/2022	26,816		353.60		96,460		35,598		214,395			(60,862)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	05/12/2021	05/17/2022	31,826		348.51		165,240		60,982		378,799			(104,258)				

SCHEDULE DB - PART A - SECTION 1

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FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/13/2021	05/18/2022	23,627		278.50		175,560		65,260		254,967			(110,300)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/13/2021	05/12/2023	21,837		277.94		231,190		157,764		276,786			(73,426)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	05/13/2021	05/18/2022	3,500		0.99		68,950		25,630		98,845			(43,320)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	05/13/2021	05/18/2022	708		3,952.45		56,560		21,025		87,684			(35,535)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	05/13/2021	05/12/2023	7,693		374.68		108,750		74,211		146,928			(34,539)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	05/13/2021	05/18/2022	15,121		376.19		141,360		52,547		207,381			(88,813)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	05/13/2021	05/18/2022	22,550		382.22		149,600		55,610		208,766			(93,990)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/13/2021	05/18/2022	367		277.34		1,840		684		1,845			(1,156)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/13/2021	05/18/2022	2,572		270.53		21,070		7,832		24,989			(13,238)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/13/2021	05/12/2023	4,409		270.53		50,640		34,557		58,411			(16,083)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	05/13/2021	05/18/2022	17,244		386.74		85,800		31,894		112,274			(53,906)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	05/13/2021	05/18/2022	197		34,089.49		115,240		42,837		159,430			(72,403)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	05/13/2021	05/18/2022	1,457		2,684.42		83,460		31,024		107,353			(52,436)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/13/2021	05/18/2022	7,900		13,109.15		84,530		31,422		149,708			(53,108)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/13/2021	05/18/2022	404		13,161.58		105,470		39,206		179,616			(66,264)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	05/13/2021	05/18/2022	1,474		2,183.97		59,200		22,006		68,574			(37,194)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	05/13/2021	05/18/2022	26,637		356.66		86,450		32,135		188,803			(54,315)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	05/13/2021	05/18/2022	31,320		351.53		148,730		55,286		322,268			(93,444)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	05/13/2021	05/18/2022	2,634		342.65		10,431		3,877		21,105			(6,554)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF-	05/13/2021	05/12/2023	2,386		551.62		28,440		19,407		47,591			(9,033)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/19/2021	05/19/2023	8,981		379.72		111,520		77,053		176,567			(34,467)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	05/19/2021	05/24/2022	20,339		379.34		177,100		68,673		229,730			(108,427)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	05/19/2021	05/24/2022	14,264		387.67		75,600		29,315		86,585			(46,285)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	05/19/2021	05/24/2022	20,603		382.75		148,200		57,467		184,140			(90,733)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	CS-	05/19/2021	05/24/2022	21		34,540.06		20,860		8,089		20,721			(12,771)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	CS-	05/19/2021	05/24/2022	44		33,997.72		29,250		11,342		47,770			(17,908)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/19/2021	05/24/2022	374		2,731.59		16,200		6,282		17,150			(9,918)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/19/2021	05/24/2022	6,600		13,237.91		77,880		30,199		190,618			(47,681)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	05/19/2021	05/24/2022	228		2,213.38		26,000		10,082		12,198			(15,918)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	05/19/2021	05/24/2022	365		2,266.03		10,480		4,064		6,336			(6,416)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	05/19/2021	05/24/2022	20,251		354.00		75,900		29,431		158,788			(46,469)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	05/19/2021	05/24/2022	30,524		349.23		162,240		62,911		348,641			(99,329)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/19/2021	05/24/2022	22,474		282.77		107,880		41,832		145,873			(66,048)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/19/2021	05/17/2024	9,787		278.91		141,480		112,342		175,938			(29,138)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/19/2021	05/19/2023	6,514		298.11		50,540		34,920		27,246			(15,620)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/19/2021	05/24/2022	3,771		291.11		31,130		12,071		8,097			(19,059)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/20/2021	05/25/2022	26,711		282.18		171,000		66,765		207,900			(104,235)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/20/2021	05/19/2023	45,231		281.05		443,230		306,653		478,896			(136,577)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	05/20/2021	05/25/2022	2,100		0.99		37,380		14,595		50,571			(22,785)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	05/20/2021	05/25/2022	600		4,015.90		51,600		20,147		77,966			(31,453)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	05/20/2021	05/19/2023	9,210		381.15		116,550		80,636		138,589			(35,914)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	05/20/2021	05/25/2022	20,263		380.77		177,100		69,146		210,151			(107,954)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	05/20/2021	05/25/2022	14,473		389.13		77,550		30,278		78,557			(47,272)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	05/20/2021	05/25/2022	20,526		384.57		145,080		56,645		161,952			(88,435)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/20/2021	05/25/2022	1,097		279.33		5,520		2,155		4,481			(3,365)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/20/2021	05/19/2023	1,462		277.42		13,400		9,271		13,378			(4,129)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	05/20/2021	05/25/2022	129		34,254.57		93,720		36,592		128,373			(57,128)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	05/20/2021	05/25/2022	1,192		2,713.04		70,400		27,487		87,613			(42,913)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	05/20/2021	05/25/2022	6,700		13,494.09		80,400		31,391		119,515			(49,009)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	05/20/2021	05/25/2022	341		13,332.16		94,300		36,818		150,052			(57,482)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	05/20/2021	05/25/2022	1,087		2,223.21		53,280		20,802		57,067			(32,478)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	05/20/2021	05/25/2022	20,164		355.53		76,590		29,904		159,174			(46,686)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	05/20/2021	05/25/2022	30,100		350.74		161,710		63,138		330,795			(98,572)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	05/20/2021	05/25/2022	3,799		342.19		19,500		7,614		37,601			(11,886)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/26/2021	05/26/2023	9,425		380.41		130,320		91,274		157,890			(39,046)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	05/26/2021	06/01/2022	11,520		382.32		103,400		42,197		107,707			(61,203)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	05/26/2021	06/01/2022	10,996		390.34		61,320		25,024		54,319			(36,296)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	05/26/2021	06/01/2022	23,040		386.14		166,320		67,874		161,996			(98,446)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	05/26/2021	06/01/2022	23		34,254.40		28,640		11,688		31,717			(16,952)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	05/26/2021	06/01/2022	76		34,288.72		41,080		16,764		66,405			(24,316)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/26/2021	06/01/2022	185		2,765.59		17,350		7,080		7,341			(10,270)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	05/26/2021	06/01/2022	295		2,703.29		15,120		6,170		17,889			(8,950)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	05/26/2021	06/01/2022	4,400		13,702.74		47,960		19,572		208,390			(28,388)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	05/26/2021	06/01/2022	356		2,244.77		12,720		5,191		9,712			(7,529)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/26/2021	06/01/2022	19,422		283.03		108,000		44,074		125,449			(63,926)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/26/2021	05/24/2024	3,956		280.53		58,520		46,836		67,512			(11,684)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	05/26/2021	05/26/2023	4,799		299.86		36,680		25,690		18,137			(10,990)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	05/26/2021	06/01/2022	30,737		355.27		114,450		46,706		241,216			(67,744)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	05/26/2021	06/01/2022	27,809		347.75		172,900		70,559		364,162			(102,341)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/27/2021	06/02/2022	20,242		280.18		157,320		64,620		190,763			(92,700)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/27/2021	05/26/2023	31,961		281.02		327,600		229,753		339,952			(97,847)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	05/27/2021	06/02/2022	3,000		0.99		83,100		34,134		111,882			(48,966)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	05/27/2021	06/02/2022	569		4,002.85		57,362		23,562		81,854			(33,800)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	05/27/2021	05/26/2023	9,439		379.88		130,680		91,649		149,237			(39,031)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	05/27/2021	06/02/2022	11,798		381.40		108,450		44,547		117,865			(63,903)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	05/27/2021	06/02/2022	11,274		389.79		63,640		26,141		58,814			(37,499)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	05/27/2021	06/02/2022	22,810		385.60		165,300		67,898		168,062			(97,402)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/27/2021	06/02/2022	4,017		279.58		20,240		8,314		16,390			(11,926)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	05/27/2021	06/02/2022	730		276.02		4,760		1,955		4,398			(2,805)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/27/2021	05/26/2023	4,382		272.73		50,760		35,599		52,299			(15,161)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	05/27/2021	06/02/2022	174		34,326.78		126,000		51,755		164,240			(74,245)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	05/27/2021	06/02/2022	917		2,701.37		54,750		22,489		64,804			(32,261)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	05/27/2021	06/02/2022	4,300		13,657.85		47,730		19,605		151,643			(28,125)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	05/27/2021	06/02/2022	227		13,917.34		67,301		27,644		116,293			(39,657)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	05/27/2021	06/02/2022	924		2,236.70		47,880		19,667		45,195			(28,213)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	05/27/2021	06/02/2022	30,760		355.00		110,250		45,286		248,372			(64,964)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	05/27/2021	06/02/2022	27,831		347.83		166,250		68,288		366,525			(97,962)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	05/27/2021	06/02/2022	2,051		340.32		10,710		4,399		22,212			(6,311)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	05/27/2021	05/26/2023	1,792		554.37		19,350		13,571		36,193			(5,779)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	05/27/2021	06/02/2022	2,814		175.75		5,850		2,403		2,696			(3,447)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	06/03/2021	06/08/2022	40		34,507.88		49,980		21,398		47,641			(28,582)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	06/03/2021	06/08/2022	67		34,542.46		33,350		14,278		49,838			(19,072)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/03/2021	06/08/2022	368		2,720.38		14,600		6,251		17,235			(8,349)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	06/03/2021	06/08/2022	6,000		13,529.68		57,600		24,660		26,821			(32,940)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/03/2021	06/08/2022	263		2,297.48		9,180		3,930		2,655			(5,250)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/03/2021	06/02/2023	8,419		379.69		112,000		79,623		167,454			(32,377)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	06/03/2021	06/08/2022	6,841		380.07		62,660		26,827		75,310			(35,833)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	06/03/2021	06/08/2022	11,050		387.67		65,100		27,871		70,254			(37,229)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	06/03/2021	06/08/2022	30,257		382.35		244,950		104,871		286,269			(140,079)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/03/2021	06/08/2022	16,086		283.66		97,200		41,615		99,901			(55,585)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/03/2021	06/03/2024	5,719		276.95		101,440		81,962		110,725			(19,478)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/03/2021	06/02/2023	8,183		302.08		61,200		43,508		26,949			(17,692)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CS-	06/03/2021	06/08/2022	16,947		355.93		62,640		26,818		135,219			(35,822)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CS-	06/03/2021	06/08/2022	25,712		349.43		149,600		64,049		313,962			(85,551)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/03/2021	06/08/2022	4,432		294.16		31,720		13,580		6,954			(18,140)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/04/2021	06/08/2022	34,136		282.69		250,560		107,576		255,663			(142,984)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/04/2021	06/02/2023	35,914		282.97		362,590		258,134		339,614			(104,456)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	06/04/2021	06/08/2022	1,800		0.99		41,760		17,929		55,285			(23,831)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	06/04/2021	06/08/2022	807		4,085.29		59,598		25,588		80,794			(34,010)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	06/04/2021	06/02/2023	8,106		382.44		107,570		76,581		117,056			(30,989)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	06/04/2021	06/08/2022	6,798		383.20		59,800		25,675		60,923			(34,125)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	06/04/2021	06/08/2022	10,982		390.47		63,420		27,229		55,552			(36,191)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	06/04/2021	06/08/2022	30,070		385.50		232,300		99,736		227,813			(132,564)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/04/2021	06/08/2022	2,544		282.83		11,060		4,749		7,148			(6,311)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	06/04/2021	06/08/2022	727		275.40		5,440		2,336		4,725			(3,104)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	06/04/2021	06/02/2023	1,454		275.68		15,680		11,163		14,874			(4,517)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	06/04/2021	06/08/2022	193		34,582.60		140,499		60,322		176,829			(80,177)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	06/04/2021	06/08/2022	1,429		2,731.39		79,248		34,024		93,787			(45,224)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	06/04/2021	06/08/2022	5,900		13,770.77		58,410		25,078		1,434			(33,332)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	06/04/2021	06/08/2022	334		13,701.91		102,350		43,943		159,938			(58,407)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	06/04/2021	06/08/2022	1,487		2,281.83		67,694		29,064		58,546			(38,630)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	06/04/2021	06/08/2022	17,206		356.27		65,490		28,118		126,083			(37,372)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	06/04/2021	06/08/2022	25,663		350.10		150,480		64,607		298,851			(85,873)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	06/04/2021	06/08/2022	1,458		341.19		5,750		2,469		11,495			(3,281)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	06/04/2021	06/02/2023	2,373		553.84		28,920		20,589		54,602			(8,331)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/09/2021	06/09/2023	8,347		381.44		118,080		84,980		136,206			(33,100)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	06/09/2021	06/14/2022	11,738		383.74		106,200		47,228		101,918			(58,972)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	06/09/2021	06/14/2022	10,434		391.41		60,400		26,860		49,387			(33,540)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	06/09/2021	06/14/2022	19,564		388.73		132,750		59,035		116,228			(73,715)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/09/2021	06/14/2022	22,028		287.65		114,080		50,732		93,903			(63,348)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/09/2021	06/07/2024	8,527		282.30		134,880		109,685		137,803			(25,195)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/09/2021	06/09/2023	5,422		305.42		38,080		27,405		14,403			(10,675)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/09/2021	06/14/2022	2,711		295.10		20,640		9,179		3,908			(11,461)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	06/09/2021	06/14/2022	32,782		355.31		119,840		53,294		263,411			(66,546)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	06/09/2021	06/14/2022	25,757		348.82		152,240		67,703		327,621			(84,537)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	06/09/2021	06/14/2022	20		34,584.92		22,610		10,055		23,278			(12,555)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	06/09/2021	06/14/2022	44		34,516.03		23,100		10,273		36,421			(12,827)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/09/2021	06/14/2022	183		2,718.70		22,750		10,117		14,347			(12,633)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/09/2021	06/14/2022	293		2,732.37		10,400		4,625		11,236			(5,775)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	06/09/2021	06/14/2022	6,200		13,814.94		78,120		34,741		96,259			(43,379)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/09/2021	06/14/2022	215		2,299.20		27,250		12,118		2,594			(15,132)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/09/2021	06/14/2022	344		2,322.47		12,960		5,763		1,998			(7,197)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/10/2021	06/15/2022	38,243		283.30		306,290		137,056		272,192			(169,234)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/10/2021	06/09/2023	39,647		283.02		439,570		316,794		375,096			(122,776)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	06/10/2021	06/15/2022	2,300		0.99		47,610		21,304		61,788			(26,306)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	06/10/2021	06/15/2022	439		4,063.30		42,300		18,928		56,781			(23,372)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/10/2021	06/09/2023	8,333		381.69		120,000		86,483		123,834			(33,517)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	06/10/2021	06/15/2022	11,719		384.38		106,650		47,723		97,495			(58,927)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	06/10/2021	06/15/2022	10,156		392.06		58,500		26,177		45,628			(32,323)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	06/10/2021	06/15/2022	19,531		388.99		135,750		60,744		114,067			(75,006)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/10/2021	06/15/2022	1,812		280.67		8,950		4,005		7,317			(4,945)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/10/2021	06/15/2022	1,087		273.77		8,940		4,000		8,706			(4,940)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/10/2021	06/09/2023	1,812		274.04		20,300		14,630		21,352			(5,670)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	06/10/2021	06/15/2022	133		34,466.24		105,340		47,137		139,704			(58,203)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	06/10/2021	06/15/2022	659		2,722.52		45,720		20,458		53,006			(25,262)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/10/2021	06/15/2022	6,300		13,960.35		80,640		36,084		145,117			(44,556)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/10/2021	06/15/2022	301		13,750.94		87,486		39,148		130,435			(48,338)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	06/10/2021	06/15/2022	909		2,318.34		41,790		18,700		32,676			(23,090)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	06/10/2021	06/15/2022	32,381		356.50		123,210		55,133		240,815			(68,077)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	06/10/2021	06/15/2022	25,671		349.99		151,360		67,729		299,416			(83,631)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	06/10/2021	06/15/2022	1,750		342.11		8,460		3,786		15,342			(4,674)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	06/10/2021	06/09/2023	1,385		538.87		22,820		16,446		42,378			(6,374)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	06/10/2021	06/15/2022	3,938		177.20		7,210		3,226		3,213			(3,984)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/16/2021	06/16/2023	6,834		381.61		86,060		62,776		129,875			(23,284)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	06/16/2021	06/21/2022	12,090		380.85		109,020		50,591		129,247			(58,430)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	06/16/2021	06/21/2022	11,039		388.84		62,160		28,845		66,528			(33,315)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	06/16/2021	06/21/2022	31,014		383.13		246,620		114,443		285,208			(132,177)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	06/16/2021	06/21/2022	26		34,033.67		31,500		14,618		44,646			(16,882)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	06/16/2021	06/21/2022	35		33,931.56		16,680		7,740		24,552			(8,940)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	06/16/2021	06/21/2022	259		2,719.75		10,500		4,873		12,607			(5,628)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	06/16/2021	06/21/2022	5,800		13,983.01		56,840		26,376		64,323			(30,464)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	06/16/2021	06/21/2022	475		2,307.74		12,540		5,819		3,596			(6,721)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/16/2021	06/21/2022	17,193		284.20		96,000		44,549		105,238			(51,451)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/16/2021	06/14/2024	4,298		280.29		66,840		54,790		74,771			(12,050)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/16/2021	06/16/2023	9,293		294.61		85,320		62,236		50,657			(23,084)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	06/16/2021	06/21/2022	24,622		354.45		94,920		44,047		224,858			(50,873)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	06/16/2021	06/21/2022	26,967		347.97		163,760		75,992		364,905			(87,768)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/17/2021	06/22/2022	43,653		280.35		339,480		158,473		410,437			(181,007)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/17/2021	06/16/2023	28,747		279.79		314,280		229,571		331,301			(84,709)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	06/17/2021	06/22/2022	3,000		0.99		64,200		29,969		81,612			(34,231)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/17/2021	06/22/2022	794		4,141.50		60,060		28,037		74,177			(32,023)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	06/17/2021	06/22/2022	192		33,857.27		110,500		51,583		152,829			(58,917)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	06/17/2021	06/22/2022	1,540		2,687.00		66,420		31,006		86,522			(35,414)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/17/2021	06/22/2022	5,900		14,163.81		59,000		27,542		84,435			(31,458)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/17/2021	06/16/2023	7,096		379.40		87,750		64,099		116,653			(23,651)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI-	06/17/2021	06/22/2022	11,827		378.65		103,950		48,525		139,381			(55,425)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI-	06/17/2021	06/22/2022	10,776		386.58		59,450		27,752		71,623			(31,698)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI-	06/17/2021	06/22/2022	31,014		380.92		240,720		112,371		314,895			(128,349)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/17/2021	06/22/2022	1,475		278.05		5,960		2,782		8,056			(3,178)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/17/2021	06/22/2022	737		270.99		5,220		2,437		7,471			(2,783)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/17/2021	06/16/2023	737		270.18		7,800		5,698		10,576			(2,102)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/17/2021	06/22/2022	325		13,979.68		85,146		39,747		124,721			(45,399)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	06/17/2021	06/22/2022	1,355		2,308.04		51,460		24,022		43,783			(27,438)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	06/17/2021	06/22/2022	24,329		355.45		87,980		41,070		208,384			(46,910)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	06/17/2021	06/22/2022	26,967		348.96		156,400		73,009		345,767			(83,391)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	06/17/2021	06/22/2022	1,466		340.76		8,150		3,805		17,276			(4,345)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	06/17/2021	06/16/2023	997		562.60		9,500		6,939		19,750			(2,561)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/23/2021	06/23/2023	6,863		379.57		86,840		64,193		120,862			(22,647)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	06/23/2021	06/28/2022	9,503		379.19		84,960		41,069		113,562			(43,892)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	06/23/2021	06/28/2022	8,447		386.39		49,280		23,821		62,514			(25,459)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	06/23/2021	06/28/2022	19,007		381.08		152,640		73,784		202,103			(78,856)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	06/23/2021	06/28/2022	15		33,569.37		19,600		9,474		32,154			(10,126)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	06/23/2021	06/28/2022	50		33,738.74		31,450		15,203		44,018			(16,248)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	06/23/2021	06/28/2022	187		2,679.47		20,660		9,987		22,603			(10,673)				

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	06/23/2021	06/28/2022	299		2,644.67		11,952		5,777		18,157			(6,175)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2021	06/28/2022	7,000		14,274.24		88,900		42,973		203,382			(45,927)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/23/2021	06/28/2022	260		2,280.43		9,180		4,437		4,244			(4,743)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	06/23/2021	06/28/2022	25,280		354.47		87,720		42,403		235,347			(45,317)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	06/23/2021	06/28/2022	32,629		347.32		188,700		91,215		486,296			(97,485)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2021	06/28/2022	19,778		281.42		123,750		59,819		156,015			(63,931)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2021	06/21/2024	6,832		277.53		111,910		92,462		130,851			(19,448)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2021	06/23/2023	14,213		296.83		105,780		78,193		68,293			(27,587)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/23/2021	06/28/2022	4,160		288.75		30,360		14,676		14,220			(15,684)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/24/2021	06/24/2022	22,629		285.08		136,960		65,611		136,690			(71,349)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/24/2021	06/23/2023	22,982		283.67		220,350		163,113		210,111			(57,237)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	06/24/2021	06/29/2022	2,600		1.00		70,200		34,128		90,709			(36,072)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	06/24/2021	06/29/2022	582		4,077.08		53,520		26,019		69,105			(27,501)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	06/24/2021	06/29/2022	184		34,128.42		139,860		67,993		181,116			(71,867)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/24/2021	06/29/2022	1,184		2,683.12		74,240		36,092		89,453			(38,148)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/24/2021	06/29/2022	7,000		14,365.96		89,600		43,559		183,700			(46,041)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/24/2021	06/29/2022	362		14,236.66		111,592		54,250		165,437			(57,342)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	06/24/2021	06/29/2022	1,028		2,300.95		56,928		27,675		44,991			(29,253)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	06/24/2021	06/29/2022	3,614		167.20		6,960		3,384		7,016			(3,576)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	06/24/2021	06/23/2023	6,596		379.78		84,000		62,180		106,727			(21,820)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	06/24/2021	06/29/2022	9,498		379.41		84,600		41,128		112,449			(43,472)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	06/24/2021	06/29/2022	8,706		386.99		49,830		24,225		61,796			(25,605)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	06/24/2021	06/29/2022	18,996		381.30		151,920		73,856		200,007			(78,064)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/24/2021	06/29/2022	2,577		282.79		7,147		3,475		8,601			(3,672)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/24/2021	06/29/2022	736		277.36		3,308		1,608		4,370			(1,700)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/24/2021	06/23/2023	1,104		277.09		8,427		6,238		11,190			(2,189)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	06/24/2021	06/29/2022	25,244		355.32		85,914		41,767		213,179			(44,147)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	06/24/2021	06/29/2022	32,582		348.17		184,038		89,470		436,395			(94,568)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	06/24/2021	06/29/2022	3,816		340.33		18,850		9,164		42,748			(9,686)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MS-	06/24/2021	06/23/2023	2,198		548.52		26,829		19,860		55,634			(6,969)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	06/30/2021	07/06/2022	26		34,433.50		31,230		15,742		37,559			(15,488)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	06/30/2021	07/06/2022	35		34,744.02		21,600		10,888		29,371			(10,712)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/30/2021	07/06/2022	346		2,319.79		13,040		6,573		3,153			(6,467)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	06/30/2021	06/30/2023	3,683		380.46		47,460		35,546		73,164			(11,914)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	06/30/2021	07/06/2022	7,893		379.70		73,500		37,050		92,248			(36,450)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	06/30/2021	07/06/2022	9,472		388.82		51,840		26,131		59,385			(25,709)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	06/30/2021	07/06/2022	10,524		381.22		90,000		45,367		112,039			(44,633)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	06/30/2021	07/06/2022	185		2,706.90		9,500		4,789		11,878			(4,711)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	06/30/2021	07/06/2022	4,500		14,554.80		44,550		22,457		41,908			(22,093)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/30/2021	07/06/2022	18,705		283.00		104,000		52,424		131,395			(51,576)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/30/2021	06/28/2024	4,317		278.00		69,360		57,758		81,677			(11,602)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/30/2021	06/30/2023	10,302		302.84		66,300		49,657		34,129			(16,643)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/30/2021	07/06/2022	4,808		291.49		35,420		17,854		12,451			(17,566)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CS-	06/30/2021	07/06/2022	22,833		355.62		83,460		42,070		199,638			(41,390)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CS-	06/30/2021	07/06/2022	33,371		348.78		196,080		98,839		440,269			(97,241)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/01/2021	07/07/2022	31,003		283.56		225,280		114,159		220,369			(111,121)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/01/2021	06/30/2023	14,797		283.84		148,260		111,191		134,240			(37,069)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	07/01/2021	07/07/2022	1,900		0.99		42,370		21,471		52,585			(20,899)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	07/01/2021	07/07/2022	441		4,082.96		39,240		19,885		54,422			(19,355)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	07/01/2021	07/07/2022	133		34,598.89		94,300		47,786		116,368			(46,514)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	07/01/2021	07/07/2022	626		2,733.34		39,950		20,244		47,797			(19,706)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	07/01/2021	07/07/2022	4,500		14,560.05		45,900		23,259		37,859			(22,641)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/01/2021	07/07/2022	179		14,865.81		48,256		24,453		72,327			(23,803)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	07/01/2021	07/07/2022	816		2,313.05		42,750		21,663		33,420			(21,087)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/01/2021	06/30/2023	3,419		380.60		44,200		33,149		54,214			(11,051)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	07/01/2021	07/07/2022	8,153		379.46		77,810		39,430		96,833			(38,380)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	07/01/2021	07/07/2022	9,731		388.96		53,650		27,187		60,596			(26,463)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	07/01/2021	07/07/2022	10,257		381.36		88,140		44,664		108,470			(43,476)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/01/2021	07/07/2022	5,136		278.83		22,260		11,280		25,442			(10,980)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/01/2021	07/07/2022	1,834		271.47		13,950		7,069		17,559			(6,881)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/01/2021	06/30/2023	4,036		271.75		42,790		32,091		51,816			(10,699)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	07/01/2021	07/07/2022	22,768		356.29		83,460		42,293		178,031			(41,167)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	07/01/2021	07/07/2022	33,568		349.44		203,550		103,147		422,073			(100,403)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	07/01/2021	07/07/2022	1,459		341.90		5,700		2,888		11,527			(2,812)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CS-	07/01/2021	06/30/2023	2,772		539.30		45,780		34,334		87,447			(11,446)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/08/2021	07/07/2023	5,726		379.95		88,000		66,830		100,501			(21,170)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	07/08/2021	07/13/2022	6,247		377.26		81,360		42,642		84,789			(38,718)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	07/08/2021	07/13/2022	5,206		395.32		24,600		12,893		19,608			(11,707)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	07/08/2021	07/13/2022	14,576		391.48		87,920		46,080		76,060			(41,840)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	07/08/2021	07/13/2022	26		34,490.77		32,130		16,840		37,596			(15,290)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	07/08/2021	07/13/2022	46		34,421.93		29,600		15,514		37,795			(14,086)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	07/08/2021	07/13/2022	227		2,659.02		25,140		13,176		33,520			(11,964)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	07/08/2021	07/13/2022	227		2,648.43		8,700		4,560		11,262			(4,140)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	MS-	07/08/2021	07/13/2022	4,600		14,722.14		47,380		24,832		29,802			(22,548)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	WF-	07/08/2021	07/13/2022	224		2,256.22		22,200		11,635		8,257			(10,565)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	WF-	07/08/2021	07/13/2022	224		2,247.29		7,200		3,774		6,079			(3,426)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	07/08/2021	07/13/2022	13,369		357.49		51,060		26,761		96,368			(24,299)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	07/08/2021	07/13/2022	23,832		350.61		149,240		78,219		281,008			(71,021)				
MSDB - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	07/08/2021	07/13/2022	14,250		285.76		78,800		41,300		80,029			(37,500)				
MSDB - 3YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	07/08/2021	07/08/2024	4,631		281.55		73,190		61,495		78,151			(11,695)				
MSDC - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	07/08/2021	06/08/2023	4,131		299.51		29,160		21,853		16,331			(7,307)				
MSDC - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	07/08/2021	07/07/2023	9,982		292.83		98,890		75,100		62,012			(23,790)				
MSDC - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	07/08/2021	07/13/2022	4,475		289.63		35,490		18,601		14,754			(16,889)				
FIDMFYDN - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	CITI-	07/09/2021	07/13/2022	38,968		286.26		303,520		159,498		212,230			(144,022)				
FIDMFYDN - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	CITI-	07/09/2021	07/07/2023	33,749		286.26		361,810		275,141		262,701			(86,669)				
RAINBOW...	INDEX LIAB...	EX5...	Equity/Index...	CS-	07/09/2021	07/13/2022	2,200		0.99		44,880		23,584		53,726			(21,296)				
DJ EURO STOXX 50...	INDEX LIAB...	EX5...	Equity/Index...	ML-	07/09/2021	07/13/2022	615		4,080.29		58,468		30,724		81,666			(27,743)				
S&P MARC 5% - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	07/09/2021	07/07/2023	5,980		380.37		92,000		69,962		95,509			(22,038)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	07/09/2021	07/13/2022	5,980		377.68		77,970		40,973		79,295			(36,997)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	07/09/2021	07/13/2022	4,940		396.14		22,800		11,981		17,284			(10,819)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	07/09/2021	07/13/2022	14,560		391.91		87,920		46,201		73,325			(41,719)				
SPMAES5E - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	GS-	07/09/2021	07/13/2022	1,451		283.13		5,920		3,111		4,597			(2,809)				
SPMAES5E - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	GS-	07/09/2021	07/13/2022	1,451		274.03		11,760		6,180		11,400			(5,580)				
SPMAES5E - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	GS-	07/09/2021	07/07/2023	3,990		273.76		45,760		34,798		46,467			(10,962)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	BNP-	07/09/2021	07/13/2022	135		34,695.80		96,820		50,878		117,178			(45,942)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	BNP-	07/09/2021	07/13/2022	998		2,692.88		55,350		29,086		65,947			(26,264)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	CS-	07/09/2021	07/13/2022	4,500		14,826.09		44,550		23,411		30,509			(21,139)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	MS-	07/09/2021	07/13/2022	330		14,766.78		90,209		47,404		124,158			(42,805)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	MS-	07/09/2021	07/13/2022	965		2,268.60		48,048		25,249		44,310			(22,799)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	MS-	07/09/2021	07/13/2022	13,037		358.99		49,500		26,012		87,101			(23,488)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	MS-	07/09/2021	07/13/2022	24,045		352.08		146,910		77,200		259,827			(69,710)				
SP500LV8...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	07/09/2021	07/07/2023	1,370		550.40		20,720		15,757		31,934			(4,963)				
S&P MARC 5% - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	07/14/2021	05/04/2023	6,229		377.60		104,880		77,898		128,889			(26,982)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	07/14/2021	07/19/2022	11,679		385.69		105,300		56,878		95,108			(48,422)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	07/14/2021	07/19/2022	9,862		393.01		57,760		31,199		46,247			(26,561)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	07/14/2021	07/19/2022	33,739		385.31		310,700		167,826		282,041			(142,874)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	BARCLAYS-	07/14/2021	07/19/2022	14		35,177.76		15,595		8,424		12,813			(7,171)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	BARCLAYS-	07/14/2021	07/19/2022	52		35,038.02		22,572		12,192		26,779			(10,380)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	07/14/2021	07/19/2022	452		2,667.05		18,000		9,723		22,536			(8,277)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	MS-	07/14/2021	07/19/2022	5,200		14,900.44		60,320		32,582		69,430			(27,738)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	WF-	07/14/2021	07/19/2022	726		2,215.57		20,480		11,062		22,990			(9,418)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	07/14/2021	07/19/2022	21,719		358.43		87,750		47,399		147,229			(40,351)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	07/14/2021	07/19/2022	26,642		351.18		176,640		95,413		305,625			(81,227)				
MSDB - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	07/14/2021	07/19/2022	21,257		287.34		119,880		64,754		104,973			(55,126)				
MSDB - 3YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	07/14/2021	07/12/2024	4,606		282.82		73,879		62,451		74,542			(11,428)				
MSDC - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	07/14/2021	07/19/2022	3,766		292.10		28,369		15,324		9,715			(13,045)				
MSDC - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	07/14/2021	07/14/2023	15,406		299.11		124,290		95,438		66,472			(28,852)				
FIDMFYDN - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	CITI-	07/15/2021	07/20/2022	22,566		286.89		176,150		95,619		116,243			(80,531)				
FIDMFYDN - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	CITI-	07/15/2021	07/14/2023	22,219		286.31		245,120		188,472		173,098			(56,648)				
RAINBOW...	INDEX LIAB...	EX5...	Equity/Index...	BNP-	07/15/2021	07/20/2022	3,200		0.98		63,040		34,220		77,023			(28,820)				
DJ EURO STOXX 50...	INDEX LIAB...	EX5...	Equity/Index...	ML-	07/15/2021	07/20/2022	419		4,040.16		38,930		21,132		53,944			(17,798)				
SPMAES5E - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	GS-	07/15/2021	07/20/2022	3,983		282.27		18,700		10,151		14,295			(8,549)				
SPMAES5E - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	GS-	07/15/2021	07/20/2022	724		271.50		7,240		3,930		7,033			(3,310)				
SPMAES5E - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	GS-	07/15/2021	07/14/2023	1,810		273.71		21,600		16,608		21,234			(4,992)				
S&P MARC 5% - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	07/15/2021	05/04/2023	5,961		377.72		101,660		75,619		122,916			(26,041)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	07/15/2021	07/20/2022	11,663		385.82		107,100		58,137		94,451			(48,963)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	07/15/2021	07/20/2022	9,590		393.15		57,350		31,131		44,714			(26,219)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	07/15/2021	07/20/2022	33,435		385.44		313,470		170,160		277,952			(143,310)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	WF-	07/15/2021	07/20/2022	131		34,672.13		86,480		46,944		102,500			(39,536)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	BNP-	07/15/2021	07/20/2022	944		2,622.05		52,250		28,363		66,288			(23,887)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	CS-	07/15/2021	07/20/2022	5,100		14,794.69		55,590		30,176		90,392			(25,414)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	BNP-	07/15/2021	07/20/2022	230		14,543.18		73,780		40,050		100,394			(33,730)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	BARCLAYS-	07/15/2021	07/20/2022	913		2,192.48		41,000		22,256		45,155			(18,744)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	WF-	07/15/2021	07/20/2022	21,668		358.93		89,250		48,447		157,801			(40,803)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	WF-	07/15/2021	07/20/2022	26,580		352.01		175,720		95,386		299,495			(80,334)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	WF-	07/15/2021	07/20/2022	3,178		345.43		13,530		7,344		22,523			(6,186)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	07/15/2021	07/14/2023	1,753		558.97		23,760		18,269		38,970			(5,491)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	07/15/2021	07/20/2022	2,923		172.60		6,400		3,474		4,655			(2,926)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/21/2021	07/21/2023	4,929		389.71		55,860		43,421		54,896			(12,439)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	07/21/2021	07/26/2022	11,933		383.93		119,600		66,841		110,944			(52,759)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	07/21/2021	07/26/2022	12,193		391.25		81,310		45,442		67,593			(35,868)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	07/21/2021	07/26/2022	23,348		388.94		178,200		99,590		153,931			(78,610)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/21/2021	07/26/2022	29		34,693.60		38,700		21,628		38,886			(17,072)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/21/2021	07/26/2022	34		34,589.21		20,040		11,200		22,228			(8,840)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	07/21/2021	07/26/2022	224		2,695.69		24,360		13,614		28,588			(10,746)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	07/21/2021	07/26/2022	187		2,684.99		7,450		4,164		7,041			(3,286)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	07/21/2021	07/26/2022	5,800		14,842.63		55,100		30,794		56,040			(24,306)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/21/2021	07/26/2022	224		2,155.85		4,550		2,543		5,117			(2,007)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	07/21/2021	07/26/2022	25,463		359.08		99,440		55,574		186,719			(43,866)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	07/21/2021	07/26/2022	28,067		352.86		169,750		94,868		304,310			(74,882)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/21/2021	07/26/2022	16,275		287.44		93,840		52,444		81,371			(41,396)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/21/2021	07/19/2024	5,661		281.79		95,040		80,937		95,308			(14,103)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/21/2021	07/26/2022	3,763		291.44		30,030		16,783		10,763			(13,247)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/21/2021	07/21/2023	18,815		297.28		167,200		129,966		91,813			(37,234)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	07/22/2021	07/27/2022	3,500		1.00		74,550		41,863		94,924			(32,687)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	07/22/2021	07/27/2022	591		4,022.51		50,640		28,437		67,942			(22,204)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	07/22/2021	07/27/2022	146		34,614.40		100,980		56,705		107,315			(44,275)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	07/22/2021	07/27/2022	1,283		2,639.03		63,240		35,512		79,436			(27,728)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	07/22/2021	07/27/2022	5,900		14,940.17		59,000		33,131		108,892			(25,869)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	07/22/2021	07/27/2022	315		14,865.46		106,784		59,964		142,655			(46,820)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	07/22/2021	07/27/2022	1,318		2,184.07		36,395		20,437		40,520			(15,958)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CS-	07/22/2021	07/27/2022	25,723		359.48		103,240		57,974		184,050			(45,266)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CS-	07/22/2021	07/27/2022	28,035		353.60		166,840		93,688		291,540			(73,152)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CS-	07/22/2021	07/27/2022	3,179		345.64		16,885		9,482		28,587			(7,403)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	07/22/2021	07/21/2023	1,560		550.40		24,720		19,241		40,971			(5,479)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	07/22/2021	07/27/2022	3,548		163.84		8,880		4,987		9,208			(3,894)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/22/2021	07/27/2022	28,707		287.96		224,930		126,308		133,133			(98,622)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/22/2021	07/21/2023	15,910		287.96		171,580		133,550		111,421			(38,030)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	07/22/2021	07/21/2023	4,922		390.61		54,910		42,740		59,221			(12,171)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	07/22/2021	07/27/2022	12,177		384.44		121,730		68,357		109,326			(53,373)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	07/22/2021	07/27/2022	12,177		391.77		81,310		45,659		64,635			(35,651)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	07/22/2021	07/27/2022	23,058		389.84		171,770		96,456		141,880			(75,314)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/22/2021	07/27/2022	4,338		283.26		18,360		10,310		15,340			(8,050)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/22/2021	07/27/2022	4,699		276.63		33,540		18,834		31,754			(14,706)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/22/2021	07/21/2023	3,253		276.35		23,670		18,424		35,105			(5,246)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	07/28/2021	08/02/2022	11,385		387.25		101,640		58,706		86,111			(42,934)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	07/28/2021	08/02/2022	6,210		396.91		31,440		18,159		22,263			(13,281)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	07/28/2021	08/02/2022	22,770		390.34		171,600		99,113		138,096			(72,487)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	07/28/2021	07/28/2023	6,469		382.22		101,000		79,463		97,650			(21,537)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	07/28/2021	08/02/2022	20		34,791.20		27,090		15,647		26,429			(11,443)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	07/28/2021	08/02/2022	31		34,965.86		16,500		9,530		21,451			(6,970)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	07/28/2021	08/02/2022	224		2,612.71		13,200		7,624		14,897			(5,576)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/28/2021	08/02/2022	4,900		15,018.10		62,230		35,943		72,009			(26,287)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	07/28/2021	08/02/2022	225		2,229.40		24,750		14,295		13,553			(10,455)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	07/28/2021	08/02/2022	315		2,180.45		13,090		7,561		14,442			(5,529)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/28/2021	08/02/2022	17,281		289.22		94,080		54,339		74,831			(39,741)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/28/2021	07/26/2024	5,995		284.11		96,730		82,985		93,493			(13,745)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/28/2021	08/02/2022	2,394		292.08		18,410		10,633		6,576			(7,777)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/28/2021	07/28/2023	8,893		299.98		69,940		55,026		37,249			(14,914)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	07/28/2021	08/02/2022	22,451		363.05		78,000		45,052		106,284			(32,948)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	07/28/2021	08/02/2022	24,466		354.71		152,150		87,879		227,085			(64,271)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	07/29/2021	08/03/2022	1,300		0.97		16,900		9,806		19,411			(7,094)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/29/2021	08/03/2022	607		4,079.71		47,750		27,707		59,380			(20,043)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	07/29/2021	08/03/2022	3,505		165.35		6,420		3,725		6,090			(2,695)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	07/29/2021	08/03/2022	140		35,084.53		91,140		52,885		121,364			(38,255)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	07/29/2021	08/03/2022	4,900		15,048.36		60,270		34,972		55,861			(25,298)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	07/29/2021	08/03/2022	272		15,153.69		84,829		49,223		113,332			(35,606)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	07/29/2021	08/03/2022	1,071		2,219.86		46,080		26,738		47,151			(19,342)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/29/2021	08/03/2022	54,430		289.41		420,280		243,870		217,414			(176,410)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/29/2021	07/28/2023	28,248		289.99		294,380		231,917		172,688			(62,463)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	07/29/2021	07/28/2023	6,441		383.89		99,000		77,994		118,416			(21,006)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	07/29/2021	08/03/2022	11,078		388.93		98,900		57,387		67,803			(41,513)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	07/29/2021	08/03/2022	6,183		399.03		30,480		17,686		15,480			(12,794)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	07/29/2021	08/03/2022	22,671		392.04		170,720		99,061		107,741			(71,659)				

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SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/29/2021	06/07/2022	719		281.06		4,040		2,032		2,508			(2,008)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	07/29/2021	08/03/2022	1,797		286.62		7,300		4,236		4,135			(3,064)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/29/2021	07/28/2023	719		281.61		6,660		5,247		5,510			(1,413)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS-	07/29/2021	08/03/2022	22,400		364.24		78,000		45,260		116,993			(32,740)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS-	07/29/2021	08/03/2022	24,410		355.88		148,750		86,313		224,503			(62,437)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS-	07/29/2021	08/03/2022	1,436		346.82		7,950		4,613		11,715			(3,337)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BNP-	07/29/2021	07/28/2023	2,123		569.52		26,070		20,538		31,197			(5,532)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	07/29/2021	08/03/2022	1,072		2,682.07		52,200		30,289		62,047			(21,911)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/04/2021	08/04/2023	4,638		387.32		64,080		51,021		57,903			(13,059)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	08/04/2021	08/09/2022	12,368		387.32		120,480		71,842		94,796			(48,638)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	08/04/2021	08/09/2022	13,399		394.69		86,320		51,472		59,541			(34,848)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	08/04/2021	08/09/2022	25,251		391.20		198,940		118,628		147,021			(80,312)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	08/04/2021	08/09/2022	5,742		285.05		27,360		16,315		16,303			(11,045)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	08/04/2021	08/09/2022	23		34,897.04		28,080		16,744		29,659			(11,336)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	08/04/2021	08/09/2022	40		34,862.25		14,280		8,515		20,710			(5,765)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/04/2021	08/09/2022	186		2,657.17		25,440		15,170		30,362			(10,270)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/04/2021	08/09/2022	224		2,681.31		8,808		5,252		11,204			(3,556)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	08/04/2021	08/09/2022	5,700		15,083.39		74,100		44,186		3,521			(29,914)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	08/04/2021	08/09/2022	364		2,198.51		10,640		6,345		12,661			(4,295)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	08/04/2021	08/09/2022	23,572		362.47		89,380		53,297		120,686			(36,083)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	08/04/2021	08/09/2022	27,022		353.77		184,240		109,862		270,977			(74,378)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/04/2021	08/09/2022	24,635		289.54		136,500		81,395		105,923			(55,105)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/04/2021	08/02/2024	3,871		284.43		63,140		54,566		59,943			(8,574)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/04/2021	08/04/2023	13,381		298.16		109,200		86,946		63,351			(22,254)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/04/2021	08/09/2022	3,431		292.04		24,800		14,788		9,744			(10,012)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/05/2021	08/10/2022	25,425		290.75		189,440		113,469		88,148			(75,971)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/05/2021	08/04/2023	26,113		289.00		294,880		235,101		171,947			(59,779)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	08/05/2021	08/10/2022	2,500		0.99		61,250		36,687		72,965			(24,563)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/05/2021	08/10/2022	312		4,140.27		28,990		17,364		34,990			(11,626)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/05/2021	08/04/2023	4,642		387.37		62,820		50,085		63,982			(12,735)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	08/05/2021	08/10/2022	12,121		386.98		117,030		70,098		95,363			(46,932)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	08/05/2021	08/10/2022	13,668		394.74		84,800		50,793		60,830			(34,007)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	08/05/2021	08/10/2022	25,531		391.25		195,030		116,817		148,815			(78,213)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	08/05/2021	08/10/2022	2,961		168.69		4,950		2,965		4,622			(1,985)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	08/05/2021	08/10/2022	117		34,994.12		74,620		44,695		88,231			(29,925)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	08/05/2021	08/10/2022	961		2,703.46		57,460		34,417		67,994			(23,043)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITI-	08/05/2021	08/10/2022	5,700		15,181.64		72,390		43,360		11,208			(29,030)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	08/05/2021	08/10/2022	224		15,136.09		78,234		46,860		100,522			(31,374)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	08/05/2021	08/10/2022	894		2,227.06		34,800		20,844		35,729			(13,956)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	08/05/2021	08/10/2022	23,243		363.47		85,050		50,943		131,550			(34,107)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	08/05/2021	08/10/2022	26,973		354.76		180,480		108,102		269,279			(72,378)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	08/05/2021	08/10/2022	1,435		347.79		7,350		4,402		10,821			(2,948)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BNP-	08/05/2021	08/04/2023	964		575.39		10,600		8,451		12,389			(2,149)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/11/2021	08/11/2023	8,863		382.83		120,360		96,968		132,020			(23,392)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	08/11/2021	08/16/2022	12,252		383.22		114,680		70,530		123,606			(44,150)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	08/11/2021	08/16/2022	12,513		392.42		68,160		41,919		67,905			(26,241)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	08/11/2021	08/16/2022	14,598		390.89		87,920		54,072		88,694			(33,848)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/11/2021	08/16/2022	2,168		283.06		8,820		5,424		8,296			(3,396)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/11/2021	08/16/2022	1,807		276.97		12,250		7,534		12,085			(4,716)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	08/11/2021	08/16/2022	48		35,414.00		60,010		36,907		45,285			(23,103)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	08/11/2021	08/16/2022	54		35,484.97		32,300		19,865		34,145			(12,435)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/11/2021	08/16/2022	219		2,752.87		9,900		6,089		11,177			(3,811)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/11/2021	08/16/2022	5,500		15,027.76		43,450		26,722		21,683			(16,728)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/11/2021	08/16/2022	311		2,277.34		10,360		6,372		7,407			(3,988)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS-	08/11/2021	08/16/2022	21,448		364.36		82,500		50,739		116,331			(31,761)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS-	08/11/2021	08/16/2022	30,314		357.37		185,500		114,085		262,013			(71,415)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/11/2021	08/16/2022	14,878		289.35		72,660		44,687		66,653			(27,973)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/11/2021	08/09/2024	4,605		284.84		69,160		60,203		70,584			(8,957)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/11/2021	08/16/2022	7,214		291.12		54,180		33,321		23,147			(20,859)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/11/2021	08/11/2023	14,771		296.36		129,000		103,929		78,610			(25,071)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/11/2021	08/11/2023	2,891		278.36		27,440		22,107		26,473			(5,333)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/12/2021	08/17/2022	46,664		289.59		332,100		205,134		188,406			(126,966)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CS-	08/12/2021	08/17/2022	1,900		0.99		45,600		28,166		52,084			(17,434)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	08/12/2021	08/17/2022	205		14,877.73		64,170		39,637		79,990			(24,533)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/12/2021	08/11/2023	49,429		289.59		499,070		402,618		314,217			(96,452)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	08/12/2021	08/17/2022	1,159		2,241.82		51,454		31,782		51,150			(19,672)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CS-	08/12/2021	08/17/2022	21,448		364.37		83,250		51,422		116,641			(31,828)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CS-	08/12/2021	08/17/2022	30,313		357.38		185,500		114,581		262,432			(70,919)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	08/12/2021	08/17/2022	592		4,217.87		58,500		36,135		66,162			(22,365)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CS-	08/12/2021	08/17/2022	2,860		348.63		13,918		8,597		19,241			(5,321)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/12/2021	08/11/2023	9,124		382.45		125,300		101,084		176,691			(24,216)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	08/12/2021	08/11/2023	1,342		578.54		15,120		12,198		21,370			(2,922)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	08/12/2021	08/17/2022	12,252		382.84		116,560		71,998		126,719			(44,562)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	08/12/2021	08/17/2022	4,267		159.93		6,860		4,237		7,657			(2,623)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	08/12/2021	08/17/2022	14,859		390.51		90,630		55,981		93,103			(34,649)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	08/12/2021	08/17/2022	118		35,357.85		109,830		67,840		121,782			(41,990)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/12/2021	08/17/2022	913		2,732.00		58,500		36,135		64,944			(22,365)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	08/12/2021	08/17/2022	5,500		15,088.98		42,900		26,499		17,755			(16,401)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	08/12/2021	08/17/2022	12,773		392.04		70,560		43,584		71,599			(26,976)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/18/2021	08/18/2023	7,793		385.73		99,600		81,184		105,005			(18,416)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	08/18/2021	08/23/2022	17,404		384.19		166,160		105,300		167,507			(60,860)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	08/18/2021	08/23/2022	9,871		393.43		54,720		34,678		50,780			(20,042)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	08/18/2021	08/23/2022	20,781		388.04		160,000		101,396		156,593			(58,604)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/18/2021	08/23/2022	4,691		284.35		18,720		11,863		16,041			(6,857)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/18/2021	08/23/2022	722		276.31		5,440		3,447		5,151			(1,993)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/18/2021	08/18/2023	4,691		275.76		53,690		43,763		49,831			(9,927)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/18/2021	08/23/2022	13,094		289.35		65,490		41,503		60,012			(23,987)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/18/2021	08/16/2024	3,185		285.96		46,530		40,797		47,124			(5,733)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/18/2021	08/23/2022	3,089		291.69		22,770		14,430		9,593			(8,340)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/18/2021	08/18/2023	13,727		301.89		93,200		75,967		53,024			(17,233)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	08/18/2021	08/23/2022	29		34,820.84		39,800		25,222		41,069			(14,578)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	08/18/2021	08/23/2022	43		34,995.65		19,050		12,073		25,898			(6,977)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/18/2021	08/23/2022	187		2,669.73		22,750		14,417		30,447			(8,333)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/18/2021	08/23/2022	337		2,664.40		12,600		7,985		17,146			(4,615)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/18/2021	08/23/2022	5,500		14,857.92		57,200		36,249		39,087			(20,951)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/18/2021	08/23/2022	232		2,173.89		23,650		14,988		24,946			(8,662)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/18/2021	08/23/2022	510		2,147.98		15,290		9,690		19,793			(5,600)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	08/18/2021	08/23/2022	23,996		363.35		101,892		64,572		143,028			(37,320)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	08/18/2021	08/23/2022	22,854		358.10		138,240		87,606		191,913			(50,634)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/19/2021	08/24/2022	50,740		289.70		368,970		234,813		205,266			(134,157)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/19/2021	08/18/2023	47,634		289.13		500,940		408,866		314,241			(92,074)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	08/19/2021	08/24/2022	2,000		0.99		38,800		24,692		47,043			(14,108)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	08/19/2021	08/24/2022	509		4,128.83		50,400		32,075		64,510			(18,325)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	08/19/2021	08/24/2022	138		35,033.69		93,600		59,567		112,112			(34,033)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	08/19/2021	08/24/2022	1,210		2,660.57		62,720		39,915		79,788			(22,805)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2021	08/24/2022	5,500		14,933.94		57,750		36,752		40,718			(20,998)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	08/19/2021	08/24/2022	275		14,978.74		102,910		65,492		136,493			(37,418)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	08/19/2021	08/24/2022	985		2,138.81		43,890		27,932		53,692			(15,958)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	08/19/2021	08/24/2022	6,602		170.94		11,880		7,560		10,406			(4,320)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	08/19/2021	08/18/2023	8,043		386.56		99,820		81,473		115,594			(18,347)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	08/19/2021	08/24/2022	17,384		385.02		162,810		103,612		147,129			(59,198)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	08/19/2021	08/24/2022	10,119		394.27		55,380		35,244		42,306			(20,136)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	08/19/2021	08/24/2022	20,498		388.87		154,840		98,540		131,911			(56,300)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS-	08/19/2021	08/24/2022	23,628		365.32		97,940		62,329		123,036			(35,611)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS-	08/19/2021	08/24/2022	22,774		360.05		132,800		84,514		169,541			(48,286)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS-	08/19/2021	08/24/2022	5,124		351.62		25,740		16,381		32,304			(9,359)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	08/19/2021	08/18/2023	2,093		566.94		32,340		26,396		42,276			(5,944)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	08/25/2021	08/25/2023	6,213		386.66		80,640		66,492		80,461			(14,148)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	08/25/2021	08/30/2022	14,239		386.27		130,350		85,046		122,074			(45,304)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	08/25/2021	08/30/2022	12,426		394.00		72,000		46,976		62,636			(25,024)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	08/25/2021	08/30/2022	12,426		390.91		87,360		56,997		78,342			(30,363)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/25/2021	08/30/2022	10,429		284.74		44,950		29,327		35,107			(15,623)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/25/2021	08/30/2022	2,517		278.07		18,200		11,874		15,727			(6,326)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/25/2021	08/25/2023	2,517		280.01		25,060		20,663		21,252			(4,397)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	08/25/2021	08/30/2022	17		35,299.28		21,780		14,210		18,910			(7,570)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	08/25/2021	08/30/2022	37		35,405.50		19,500		12,723		21,724			(6,777)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/25/2021	08/30/2022	255		2,719.45		9,870		6,440		11,189			(3,430)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	08/25/2021	08/30/2022	5,400		15,368.92		64,800		42,278		85,161			(22,522)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/25/2021	08/30/2022	268		2,219.11		9,000		5,872		8,543			(3,128)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	08/25/2021	08/30/2022	26,821		365.88		98,700		64,396		124,174			(34,304)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	08/25/2021	08/30/2022	28,248		356.77		186,120		121,433		250,373			(64,687)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/25/2021	08/30/2022	13,715		291.45		67,470		44,020		52,986			(23,450)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/25/2021	08/23/2024	3,868		285.77		60,830		53,718		57,863			(7,112)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/25/2021	08/30/2022	5,149		290.71		40,200		26,228		18,036			(13,972)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/25/2021	08/25/2023	20,254		300.62		145,730		120,161		85,587			(25,569)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/26/2021	08/31/2022	55,328		290.05		379,200		248,420		218,649			(130,780)				

SCHEDULE DB - PART A - SECTION 1

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FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/26/2021	08/25/2023	33,197		291.21		308,160		254,435		190,392			(53,725)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	08/26/2021	08/31/2022	2,300		1.00		52,440		34,354		59,693			(18,086)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	08/26/2021	08/31/2022	408		4,169.87		35,020		22,942		41,137			(12,078)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/26/2021	08/25/2023	6,480		386.59		82,750		68,323		112,703			(14,427)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	08/26/2021	08/31/2022	14,255		386.20		127,600		83,593		121,435			(44,007)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	08/26/2021	08/31/2022	12,441		393.92		70,560		46,225		62,022			(24,335)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	08/26/2021	08/31/2022	12,700		390.83		87,220		57,139		79,361			(30,081)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	08/26/2021	08/31/2022	145		35,248.33		91,086		59,672		102,496			(31,414)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	08/26/2021	08/31/2022	957		2,730.27		55,900		36,621		63,492			(19,279)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	08/26/2021	08/31/2022	5,300		15,278.52		66,250		43,401		119,133			(22,849)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/26/2021	08/31/2022	190		15,370.19		31,320		20,518		36,960			(10,802)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/26/2021	08/31/2022	949		2,222.83		40,950		26,827		42,488			(14,123)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	08/26/2021	08/31/2022	2,982		167.67		5,250		3,439		5,232			(1,811)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	08/26/2021	08/31/2022	26,582		365.25		97,650		63,972		142,614			(33,678)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	08/26/2021	08/31/2022	28,297		356.15		192,060		125,822		271,823			(66,239)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	08/26/2021	08/31/2022	2,001		348.45		10,150		6,649		13,971			(3,501)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BNP-	08/26/2021	08/25/2023	4,981		572.14		64,220		53,024		77,169			(11,196)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	09/01/2021	09/07/2022	13,891		389.90		120,960		81,302		95,402			(39,658)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	09/01/2021	09/07/2022	18,522		396.89		107,280		72,107		76,509			(35,173)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	09/01/2021	09/07/2022	5,659		393.39		40,480		27,208		30,445			(13,272)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/01/2021	09/01/2023	5,659		389.12		74,140		61,836		67,322			(12,304)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/01/2021	09/07/2022	8,226		287.13		33,810		22,725		20,772			(11,085)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/01/2021	09/01/2023	2,146		280.70		21,420		17,865		17,959			(3,555)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	09/01/2021	09/07/2022	25		35,171.27		35,640		23,955		31,907			(11,685)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	09/01/2021	09/07/2022	42		35,171.27		24,900		16,736		25,445			(8,164)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	09/01/2021	09/07/2022	217		2,746.41		28,380		19,075		24,589			(9,305)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	09/01/2021	09/07/2022	181		2,740.89		9,900		6,654		10,204			(3,246)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITI-	09/01/2021	09/07/2022	4,200		15,611.57		46,200		31,053		19,646			(15,147)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	09/01/2021	09/07/2022	219		2,284.77		24,300		16,333		9,785			(7,967)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	09/01/2021	09/07/2022	219		2,271.04		7,150		4,806		5,227			(2,344)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	09/01/2021	09/07/2022	21,016		367.60		78,440		52,723		74,809			(25,717)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	09/01/2021	09/07/2022	20,448		360.20		126,000		84,690		137,029			(41,310)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/01/2021	09/07/2022	12,151		293.51		68,600		46,109		39,603			(22,491)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/01/2021	09/07/2022	4,139		289.91		30,960		20,809		15,994			(10,151)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/01/2021	09/01/2023	27,595		296.57		224,000		186,825		149,439			(37,175)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/02/2021	09/08/2022	40,430		293.32		250,160		168,832		110,928			(81,328)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/02/2021	09/01/2023	38,032		292.15		361,860		302,228		205,098			(59,632)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	09/02/2021	09/08/2022	1,500		1.00		29,250		19,741		30,858			(9,509)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/02/2021	09/08/2022	425		4,215.17		37,440		25,268		41,359			(12,172)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	09/02/2021	09/08/2022	13,881		390.17		119,880		80,906		92,069			(38,974)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	09/02/2021	09/08/2022	18,251		397.18		105,080		70,918		72,160			(34,162)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	09/02/2021	09/08/2022	5,912		393.68		41,860		28,251		30,535			(13,609)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/02/2021	09/01/2023	5,912		389.40		77,740		64,929		77,593			(12,811)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2021	09/08/2022	20,670		368.35		81,030		54,687		81,257			(26,343)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2021	09/08/2022	20,387		360.94		128,880		86,980		139,898			(41,900)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2021	09/08/2022	4,247		352.46		19,350		13,059		20,631			(6,291)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	09/02/2021	09/01/2023	2,264		572.86		34,680		28,965		35,381			(5,715)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	09/02/2021	09/08/2022	130		35,408.37		96,094		64,853		105,189			(31,241)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2021	09/08/2022	973		2,768.28		60,264		40,672		64,299			(19,592)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	09/02/2021	09/08/2022	4,300		15,604.25		47,300		31,923		18,185			(15,378)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	09/02/2021	09/08/2022	250		15,526.22		86,970		58,696		101,534			(28,274)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2021	09/08/2022	1,042		2,292.49		54,072		36,493		47,511			(17,579)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/09/2021	09/08/2023	6,709		386.76		91,260		77,113		87,552			(14,147)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	09/09/2021	09/14/2022	16,514		387.54		151,680		105,167		134,449			(46,513)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	09/09/2021	09/14/2022	35,351		396.45		191,800		132,984		155,128			(58,816)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	09/09/2021	09/14/2022	1,806		393.35		11,900		8,251		9,961			(3,649)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/09/2021	09/14/2022	2,870		285.13		13,040		9,041		9,259			(3,999)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/09/2021	09/14/2022	1,435		280.94		8,960		6,212		6,967			(2,748)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/09/2021	09/08/2023	2,870		278.72		30,320		25,620		26,975			(4,700)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	09/09/2021	09/14/2022	37		34,949.13		47,970		33,260		54,563			(14,710)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	09/09/2021	09/14/2022	52		34,949.13		31,140		21,591		41,138			(9,549)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/09/2021	09/14/2022	258		2,714.51		10,150		7,037		12,599			(3,113)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITI-	09/09/2021	09/14/2022	5,000		15,561.05		49,000		33,974		20,176			(15,026)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	09/09/2021	09/14/2022	356		2,258.12		12,320		8,542		10,623			(3,778)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	09/09/2021	09/14/2022	32,534		364.76		128,820		89,317		188,925			(39,503)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	09/09/2021	09/14/2022	25,685		356.71		173,700		120,434		245,916			(53,266)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/09/2021	09/14/2022	13,954		293.81		69,200		47,980		45,392			(21,220)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/09/2021	09/09/2024	3,140		287.50		50,850		45,614		44,621			(5,236)				

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or 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 Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/09/2021	09/14/2022	8,994		289.93		63,440		43,986		35,477			(19,454)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/09/2021	09/08/2023	22,140		296.29		174,080		147,095		122,764			(26,985)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2021	09/14/2022	37,381		286.89		292,680		203,494		210,311			(89,186)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2021	09/08/2023	23,190		285.16		266,660		225,639		200,615			(41,021)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	09/10/2021	09/14/2022	2,700		0.99		61,830		42,989		69,914			(18,841)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/10/2021	09/14/2022	647		4,153.66		62,370		43,365		74,172			(19,005)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	09/10/2021	09/14/2022	176		34,607.72		113,399		78,844		138,017			(34,555)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	09/10/2021	09/14/2022	1,154		2,686.53		56,823		39,508		66,675			(17,315)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2021	09/14/2022	5,000		15,440.75		54,000		37,545		35,092			(16,455)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	09/10/2021	09/14/2022	266		15,394.42		94,300		65,565		136,424			(28,735)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	09/10/2021	09/14/2022	1,392		2,220.86		62,372		43,366		63,700			(19,006)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/10/2021	09/14/2022	3,589		167.51		8,280		5,757		8,171			(2,523)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/10/2021	09/08/2023	6,740		384.98		91,260		77,221		124,164			(14,039)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	09/10/2021	09/14/2022	16,332		385.36		151,830		105,564		151,891			(46,266)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	09/10/2021	09/14/2022	35,515		394.24		195,910		136,212		183,733			(59,698)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	09/10/2021	09/14/2022	32,930		363.89		127,650		88,752		166,721			(38,898)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	09/10/2021	09/14/2022	25,485		355.86		169,100		117,572		236,210			(51,528)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	09/10/2021	09/14/2022	2,004		349.22		11,760		8,176		17,868			(3,584)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	09/10/2021	09/08/2023	2,498		562.08		37,960		32,121		55,837			(5,839)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/15/2021	09/15/2023	9,305		386.87		123,480		105,398		122,643			(18,082)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	09/15/2021	09/20/2022	15,509		388.03		134,400		95,414		123,991			(38,986)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	09/15/2021	09/20/2022	24,297		396.55		126,900		90,089		108,173			(36,811)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	09/15/2021	09/20/2022	7,754		389.97		60,300		42,808		54,767			(17,492)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	09/15/2021	09/20/2022	29		34,779.57		12,700		9,016		16,496			(3,684)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	09/15/2021	09/20/2022	23		34,918.83		29,680		21,071		35,160			(8,609)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	09/15/2021	09/20/2022	185		2,720.54		22,700		16,115		25,912			(6,585)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	09/15/2021	09/20/2022	185		2,693.52		7,850		5,573		9,168			(2,277)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	09/15/2021	09/20/2022	4,800		15,503.53		51,360		36,462		39,658			(14,898)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/15/2021	09/20/2022	224		2,227.74		27,275		19,363		17,944			(7,912)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/15/2021	09/20/2022	269		2,263.49		7,590		5,388		6,903			(2,202)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/15/2021	09/20/2022	1,797		284.68		8,250		5,857		6,187			(2,393)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/15/2021	09/20/2022	2,515		278.55		18,200		12,921		15,282			(5,279)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/15/2021	09/15/2023	5,750		278.55		60,320		51,487		54,825			(8,833)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/15/2021	09/20/2022	13,634		292.04		73,320		52,052		53,361			(21,268)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/15/2021	09/13/2024	2,447		284.03		43,260		39,039		39,341			(4,221)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/15/2021	09/20/2022	2,767		289.09		20,640		14,653		11,973			(5,987)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/15/2021	09/15/2023	10,031		300.65		64,090		54,705		43,689			(9,385)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	09/15/2021	09/20/2022	25,766		364.67		96,300		68,366		140,494			(27,934)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	09/15/2021	09/20/2022	29,773		356.29		192,400		136,589		283,914			(55,811)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/16/2021	09/21/2022	57,725		289.30		392,450		279,693		257,845			(112,757)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/16/2021	09/15/2023	34,220		288.72		337,590		288,558		236,529			(49,032)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	09/16/2021	09/21/2022	2,600		1.00		57,980		41,322		66,009			(16,659)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/16/2021	09/21/2022	408		4,203.22		39,610		28,229		47,728			(11,381)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	09/16/2021	09/21/2022	1,149		2,718.87		57,722		41,138		67,421			(16,584)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2021	09/21/2022	15,599		385.79		133,200		94,930		140,252			(38,270)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2021	09/21/2022	24,178		394.26		124,620		88,815		123,609			(35,805)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2021	09/21/2022	8,059		387.72		62,000		44,187		64,396			(17,814)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2021	09/15/2023	9,619		384.64		126,170		107,845		151,260			(18,325)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	09/16/2021	09/21/2022	147		35,098.83		97,920		69,786		125,729			(28,134)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	09/16/2021	09/21/2022	4,700		15,515.91		49,350		35,171		16,390			(14,179)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2021	09/21/2022	26,099		364.01		99,190		70,691		133,615			(28,499)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2021	09/21/2022	30,115		355.29		202,650		144,426		292,632			(58,224)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2021	09/21/2022	3,728		348.32		19,760		14,083		31,193			(5,677)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	09/16/2021	09/15/2023	4,816		561.68		72,500		61,970		111,694			(10,530)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2021	09/21/2022	303		15,686.58		67,680		48,235		79,628			(19,445)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2021	09/21/2022	940		2,255.24		43,890		31,280		44,064			(12,610)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	09/16/2021	09/21/2022	3,048		166.81		4,850		3,457		5,415			(1,393)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/22/2021	09/22/2023	10,173		382.20		104,520		90,235		159,855			(14,285)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MS-	09/22/2021	09/22/2022	15,651		381.82		163,800		118,840		185,087			(44,960)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MS-	09/22/2021	09/22/2022	33,389		391.02		208,640		151,373		229,876			(57,267)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MS-	09/22/2021	09/22/2022	6,782		384.51		61,620		44,707		69,248			(16,913)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	09/22/2021	09/27/2022	2,179		275.39		16,020		11,683		17,279			(4,337)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	09/22/2021	09/22/2023	4,721		274.83		51,350		44,332		54,820			(7,018)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	09/22/2021	09/22/2022	32		34,224.06		45,540		33,040		68,654			(12,500)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	09/22/2021	09/22/2022	35		33,949.99		17,040		12,363		22,310			(4,677)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	09/22/2021	09/27/2022	225		2,646.90		11,760		8,576		15,073			(3,184)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	09/22/2021	09/27/2022	5,400		15,176.51		73,440		53,557		91,844			(19,883)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	09/22/2021	09/27/2022	270		2,209.68		10,800		7,876		10,365			(2,924)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	09/22/2021	09/22/2022	29,470		360.30		118,320		85,844		235,289			(32,476)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	09/22/2021	09/22/2022	28,314		352.00		197,960		143,624		357,056			(54,336)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/22/2021	09/22/2022	14,102		287.62		86,800		62,975		82,029			(23,825)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/22/2021	09/20/2024	2,115		283.36		35,160		31,958		34,919			(3,202)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/22/2021	09/22/2022	5,581		285.25		45,280		32,852		33,796			(12,428)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/22/2021	09/22/2023	23,370		291.56		203,010		175,264		170,399			(27,746)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/23/2021	09/28/2022	50,146		287.45		331,200		242,446		272,792			(88,754)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/23/2021	09/22/2023	34,475		287.45		322,740		279,020		260,135			(43,720)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	09/23/2021	09/23/2022	2,200		1.00		52,360		38,135		56,868			(14,225)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	09/23/2021	09/23/2022	524		4,165.55		47,080		34,289		53,455			(12,791)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	09/23/2021	09/23/2022	15,964		380.19		159,210		115,956		199,743			(43,254)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	09/23/2021	09/23/2022	33,237		389.74		190,500		138,745		236,716			(51,755)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	09/23/2021	09/23/2022	6,543		383.24		55,250		40,240		69,224			(15,010)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/23/2021	09/22/2023	10,207		380.95		138,060		119,358		212,269			(18,702)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/23/2021	09/28/2022	129		34,312.87		91,080		66,673		105,492			(24,407)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	09/23/2021	09/23/2022	1,294		2,674.03		92,470		67,348		105,649			(25,122)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	09/23/2021	09/23/2022	5,400		15,316.58		76,140		55,454		91,751			(20,686)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	09/23/2021	09/23/2022	248		15,102.14		96,444		70,242		114,960			(26,202)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	09/23/2021	09/23/2022	841		2,259.04		35,815		26,085		34,813			(9,730)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	09/23/2021	09/23/2022	29,417		360.60		119,340		86,918		231,258			(32,422)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	09/23/2021	09/23/2022	28,263		352.28		203,840		148,461		351,873			(55,379)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	09/23/2021	09/23/2022	4,903		346.04		27,030		19,687		47,438			(7,343)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CITI-	09/23/2021	09/22/2023	3,887		572.64		42,800		37,002		57,991			(5,798)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	09/29/2021	10/04/2022	35		34,631.45		44,160		33,058		65,158			(11,102)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	09/29/2021	10/04/2022	49		34,390.72		23,290		17,435		32,223			(5,855)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/29/2021	10/04/2022	4,700		14,752.89		51,700		38,703		66,361			(12,997)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	09/29/2021	10/04/2022	225		2,205.28		29,100		21,784		22,704			(7,316)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	09/29/2021	10/04/2022	315		2,223.08		8,330		6,236		8,345			(2,094)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/29/2021	09/29/2023	11,932		377.89		148,950		130,047		220,984			(18,903)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	09/29/2021	10/04/2022	15,379		376.76		140,360		105,073		232,054			(35,287)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	09/29/2021	10/04/2022	33,939		384.30		198,400		148,522		346,219			(49,878)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	09/29/2021	10/04/2022	2,652		379.02		21,300		15,945		35,819			(5,355)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/29/2021	10/04/2022	1,100		271.60		8,370		6,266		11,691			(2,104)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/29/2021	09/29/2023	4,034		272.15		43,670		38,128		52,282			(5,542)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	09/29/2021	10/04/2022	186		2,663.09		25,750		19,276		36,303			(6,474)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	09/29/2021	10/04/2022	373		2,695.27		14,700		11,004		18,880			(3,696)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	09/29/2021	10/04/2022	24,378		358.70		97,440		72,944		203,826			(24,496)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	09/29/2021	10/04/2022	27,280		349.05		204,450		153,051		413,189			(51,399)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/29/2021	10/04/2022	14,663		285.76		75,440		56,474		99,996			(18,966)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/29/2021	10/04/2022	3,524		282.93		27,300		20,437		25,762			(6,863)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/29/2021	09/29/2023	13,744		291.45		103,350		90,234		101,544			(13,116)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/30/2021	09/29/2023	36,778		283.34		333,840		291,880		358,300			(41,960)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/30/2021	10/05/2022	54,813		283.06		356,500		267,861		443,727			(88,639)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	09/30/2021	10/05/2022	2,300		0.98		48,070		36,118		57,270			(11,952)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	09/30/2021	10/05/2022	543		4,031.88		57,860		43,474		78,159			(14,386)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	09/30/2021	09/29/2023	11,932		378.27		143,100		125,114		228,833			(17,986)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	09/30/2021	10/05/2022	15,644		376.76		141,600		106,393		218,080			(35,207)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	09/30/2021	10/05/2022	33,674		384.68		190,500		143,135		297,478			(47,365)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	09/30/2021	10/05/2022	2,652		379.40		20,700		15,553		32,054			(5,147)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/30/2021	10/05/2022	142		34,080.82		100,224		75,305		132,402			(24,919)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	09/30/2021	10/05/2022	1,250		2,656.38		68,904		51,772		87,323			(17,132)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/30/2021	10/05/2022	4,700		14,689.62		52,170		39,199		76,172			(12,971)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/30/2021	10/05/2022	320		14,763.06		92,543		69,533		120,344			(23,010)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	09/30/2021	10/05/2022	1,316		2,204.37		60,378		45,366		64,899			(15,012)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	09/30/2021	10/05/2022	3,045		162.74		6,550		4,921		7,454			(1,629)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	09/30/2021	10/05/2022	24,668		358.01		101,150		76,000		267,300			(25,150)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	09/30/2021	10/05/2022	27,280		348.71		212,440		159,619		461,553			(52,821)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	09/30/2021	10/05/2022	4,063		343.54		17,500		13,149		42,409			(4,351)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	09/30/2021	09/29/2023	4,573		544.65		67,160		58,719		144,104			(8,441)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/06/2021	10/06/2023	5,802		379.17		74,800		66,017		102,617			(8,783)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	10/06/2021	10/12/2022	10,286		378.41		96,330		73,985		144,189			(22,345)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	10/06/2021	10/12/2022	25,846		386.75		147,000		112,901		231,311			(34,099)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	10/06/2021	10/12/2022	18,197		381.82		140,070		107,579		214,439			(32,491)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	10/06/2021	10/12/2022	6,220		276.02		36,380		27,941		48,570			(8,439)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	10/06/2021	10/12/2022	1,098		272.74		8,160		6,267		10,829			(1,893)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	10/06/2021	10/06/2023	2,927		274.38		29,760		26,266		33,980			(3,494)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	10/06/2021	10/12/2022	26		33,900.73		44,280		34,009		65,919			(10,271)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	10/06/2021	10/12/2022	35		34,382.57		18,120		13,917		24,409			(4,203)				

SCHEDULE DB - PART A - SECTION 1

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S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	10/06/2021	10/12/2022	262		2,637.92		12,320		9,462		13,566			(2,858)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	10/06/2021	10/12/2022	4,800		14,766.75		53,280		40,921		33,455			(12,359)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	10/06/2021	10/12/2022	361		2,206.09		12,720		9,769		13,579			(2,951)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	10/06/2021	10/12/2022	29,606		359.34		111,180		85,390		258,213			(25,790)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	10/06/2021	10/12/2022	22,640		350.38		156,000		119,814		315,204			(36,186)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/06/2021	10/12/2022	11,791		285.74		62,040		47,649		81,695			(14,391)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/06/2021	10/04/2024	3,216		279.87		52,110		48,033		59,963			(4,077)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/06/2021	10/12/2022	6,406		281.53		44,820		34,423		52,305			(10,397)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/06/2021	10/06/2023	23,846		287.15		190,280		167,938		219,943			(22,342)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/07/2021	10/06/2023	43,285		285.58		377,610		333,721		370,043			(43,889)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/07/2021	10/13/2022	49,972		285.58		301,040		232,012		328,769			(69,028)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	10/07/2021	10/13/2022	1,300		1.01		28,340		21,842		33,045			(6,498)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	10/07/2021	10/13/2022	390		4,094.24		42,240		32,554		54,090			(9,686)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	10/07/2021	10/13/2022	10,289		378.29		96,330		74,242		145,264			(22,088)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	10/07/2021	10/13/2022	25,590		386.25		149,380		115,127		236,317			(34,253)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	10/07/2021	10/13/2022	18,203		381.33		143,520		110,611		220,565			(32,909)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/07/2021	10/06/2023	6,068		378.67		79,350		70,127		135,243			(9,223)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	10/07/2021	10/13/2022	112		34,546.41		76,401		58,882		90,295			(17,519)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	10/07/2021	10/13/2022	1,035		2,680.91		65,100		50,173		75,099			(14,927)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/07/2021	10/13/2022	4,900		14,897.13		55,370		42,674		56,602			(12,696)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	10/07/2021	10/13/2022	262		14,792.85		107,016		82,477		135,494			(24,539)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	10/07/2021	10/13/2022	933		2,245.59		42,630		32,855		42,023			(9,775)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	10/07/2021	10/13/2022	3,655		165.63		7,020		5,410		7,980			(1,610)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	10/07/2021	10/13/2022	29,846		359.60		120,510		92,877		242,556			(27,633)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	10/07/2021	10/13/2022	22,891		350.63		161,950		124,815		306,535			(37,135)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	10/07/2021	10/13/2022	4,636		345.10		22,240		17,140		41,318			(5,100)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF-	10/07/2021	10/06/2023	2,938		542.74		52,800		46,663		85,216			(6,137)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	10/13/2021	10/18/2022	5,000		14,774.60		69,000		54,242		69,373			(14,758)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	10/13/2021	10/18/2022	268		2,237.48		8,820		6,934		8,431			(1,886)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	10/13/2021	10/18/2022	44		34,412.18		57,900		45,516		94,278			(12,384)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	10/13/2021	10/18/2022	44		34,412.18		22,650		17,806		31,335			(4,844)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/13/2021	10/13/2023	8,959		378.75		119,000		106,152		162,357			(12,849)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	10/13/2021	10/18/2022	9,222		376.86		95,550		75,114		140,230			(20,436)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	10/13/2021	10/18/2022	26,349		384.83		173,000		135,998		266,358			(37,002)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	10/13/2021	10/18/2022	12,911		382.55		97,510		76,654		147,776			(20,856)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2021	10/18/2022	6,239		279.85		25,670		20,180		35,938			(5,490)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2021	10/18/2022	1,101		271.41		8,550		6,721		11,846			(1,829)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/13/2021	10/13/2023	1,101		268.68		13,680		12,203		17,219			(1,477)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	10/13/2021	10/18/2022	21,184		360.44		75,190		59,108		166,477			(16,082)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	10/13/2021	10/18/2022	35,404		352.86		208,620		164,000		431,053			(44,620)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	10/13/2021	10/18/2022	222		2,700.26		27,414		21,551		39,102			(5,863)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	10/13/2021	10/18/2022	185		2,708.36		8,905		7,000		12,225			(1,905)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/13/2021	10/18/2022	15,696		286.48		80,960		63,644		104,494			(17,316)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/13/2021	10/11/2024	2,140		280.88		34,140		31,684		38,764			(2,456)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/13/2021	10/18/2022	8,904		283.57		53,250		41,861		63,435			(11,389)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/13/2021	10/13/2023	26,356		287.22		207,200		184,828		243,644			(22,372)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	10/14/2021	10/19/2022	2,200		0.98		44,220		34,880		48,457			(9,340)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	10/14/2021	10/19/2022	506		4,111.71		53,970		42,571		64,125			(11,399)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	10/14/2021	10/19/2022	149		34,703.08		118,196		93,232		136,635			(24,964)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/14/2021	10/19/2022	5,100		15,052.42		70,890		55,917		68,533			(14,973)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	10/14/2021	10/19/2022	252		14,856.73		65,512		51,675		80,060			(13,837)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	10/14/2021	10/19/2022	791		2,258.25		39,942		31,506		37,563			(8,436)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/14/2021	10/13/2023	42,392		285.71		393,250		351,264		360,627			(41,986)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/14/2021	10/19/2022	45,195		285.43		303,150		239,122		303,500			(64,028)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	10/14/2021	10/13/2023	8,908		380.13		120,700		107,813		165,713			(12,887)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	10/14/2021	10/19/2022	9,170		378.23		99,050		78,130		128,996			(20,920)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	10/14/2021	10/19/2022	26,463		386.62		178,770		141,012		236,944			(37,758)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	10/14/2021	10/19/2022	12,838		384.33		99,470		78,461		131,096			(21,009)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	10/14/2021	10/19/2022	21,044		362.84		77,380		61,037		128,296			(16,343)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	10/14/2021	10/19/2022	35,170		354.86		219,600		173,219		367,968			(46,381)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	10/14/2021	10/19/2022	9,801		346.19		56,780		44,788		102,592			(11,992)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BNP-	10/14/2021	10/13/2023	3,108		560.06		44,960		40,160		64,182			(4,800)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	10/14/2021	10/19/2022	837		2,727.17		51,497		40,620		55,922			(10,877)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CS-	10/20/2021	10/20/2023	6,036		381.79		76,590		69,044		98,113			(7,546)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CS-	10/20/2021	10/25/2022	16,797		382.17		140,800		113,320		199,337			(27,480)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CS-	10/20/2021	10/25/2022	28,082		389.41		150,870		121,425		222,282			(29,445)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CS-	10/20/2021	10/25/2022	4,199		384.07		31,520		25,368		45,057			(6,152)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/20/2021	10/25/2022	9,839		281.00		42,660		34,334		55,486			(8,326)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/20/2021	10/20/2023	1,093		275.24		11,010		9,925		13,338			(1,085)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	10/20/2021	10/25/2022	25,803		364.84		85,500		68,813		168,096			(16,687)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	10/20/2021	10/25/2022	30,390		355.43		202,460		162,946		336,550			(39,514)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/20/2021	10/25/2022	31		35,929.82		34,320		27,622		34,599			(6,698)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/20/2021	10/25/2022	45		35,858.60		31,040		24,982		29,662			(6,058)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/20/2021	10/25/2022	180		2,773.06		22,750		18,310		22,796			(4,440)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/20/2021	10/25/2022	216		2,775.84		12,960		10,431		13,783			(2,529)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	10/20/2021	10/25/2022	4,600		15,388.71		52,440		42,205		15,730			(10,235)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	10/20/2021	10/25/2022	218		2,296.63		7,350		5,916		5,380			(1,434)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/20/2021	10/25/2022	14,806		291.32		70,140		56,451		68,735			(13,689)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/20/2021	10/25/2022	5,281		286.32		33,150		26,680		30,981			(6,470)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/20/2021	10/20/2023	24,996		293.13		174,660		157,452		173,082			(17,208)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/21/2021	10/20/2023	53,186		281.92		549,640		496,156		566,525			(53,484)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/21/2021	10/26/2022	60,230		282.20		453,150		365,922		529,858			(87,228)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	10/21/2021	10/26/2022	1,600		0.98		40,160		32,429		43,641			(7,731)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	10/21/2021	10/26/2022	529		4,147.41		43,120		34,820		51,777			(8,300)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/21/2021	10/20/2023	6,050		380.57		76,820		69,345		129,456			(7,475)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	10/21/2021	10/26/2022	16,834		380.95		145,280		117,315		211,327			(27,965)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	10/21/2021	10/26/2022	28,144		388.17		157,290		127,013		238,013			(30,277)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	10/21/2021	10/26/2022	3,945		382.85		30,450		24,589		44,894			(5,861)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/21/2021	10/26/2022	140		35,567.47		97,200		78,490		104,266			(18,710)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	10/21/2021	10/26/2022	1,181		2,782.56		79,530		64,221		81,113			(15,309)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/21/2021	10/26/2022	4,700		15,489.59		53,580		43,266		27,570			(10,314)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/21/2021	10/26/2022	232		15,536.05		82,728		66,803		95,401			(15,925)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	10/21/2021	10/26/2022	784		2,287.00		32,796		26,483		29,619			(6,313)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	10/21/2021	10/26/2022	25,481		364.99		89,890		72,587		164,968			(17,303)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	10/21/2021	10/26/2022	30,635		355.56		212,930		171,942		337,512			(40,988)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	10/21/2021	10/26/2022	4,295		344.73		37,800		30,524		56,999			(7,276)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	10/21/2021	10/20/2023	5,380		564.67		82,320		74,310		107,974			(8,010)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	10/21/2021	10/26/2022	3,598		164.74		6,300		5,087		6,119			(1,213)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	10/27/2021	11/01/2022	31		35,384.21		42,427		34,941		47,603			(7,486)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	10/27/2021	11/01/2022	56		35,455.19		25,160		20,720		29,925			(4,440)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	10/27/2021	11/01/2022	291		2,760.36		10,880		8,960		11,897			(1,920)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	10/27/2021	11/01/2022	4,000		15,598.39		45,200		37,224		44,893			(7,976)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	10/27/2021	11/01/2022	222		2,238.97		25,650		21,124		20,252			(4,526)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	10/27/2021	11/01/2022	311		2,261.50		9,800		8,071		8,606			(1,729)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	10/27/2021	10/27/2023	6,788		383.76		85,280		77,684		103,930			(7,596)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	10/27/2021	11/01/2022	5,222		377.25		64,200		52,872		78,854			(11,328)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	10/27/2021	11/01/2022	25,065		392.19		132,480		109,104		167,826			(23,376)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	10/27/2021	11/01/2022	12,533		385.68		98,400		81,037		123,331			(17,363)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	10/27/2021	11/01/2022	14,216		280.36		63,570		52,353		82,144			(11,217)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	10/27/2021	10/27/2023	2,187		274.33		23,400		21,316		25,988			(2,084)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	10/27/2021	11/01/2022	23,815		362.11		101,260		83,392		185,810			(17,868)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	10/27/2021	11/01/2022	33,284		354.79		229,680		189,152		385,196			(40,528)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/27/2021	11/01/2022	18,975		289.40		106,380		87,609		104,594			(18,771)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/27/2021	10/25/2024	3,162		284.29		51,570		48,509		51,567			(3,061)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/27/2021	11/01/2022	4,926		282.44		41,020		33,782		38,778			(7,238)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/27/2021	10/27/2023	26,391		290.98		209,250		190,611		205,484			(18,639)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	10/28/2021	11/02/2022	2,400		0.99		63,840		52,746		65,379			(11,094)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	10/28/2021	11/02/2022	331		4,229.63		33,180		27,414		36,079			(5,766)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	10/28/2021	11/02/2022	101		35,480.36		62,388		51,546		65,367			(10,842)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	10/28/2021	11/02/2022	752		2,773.85		36,225		29,930		35,431			(6,295)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/28/2021	11/02/2022	4,000		15,778.16		45,200		37,345		55,684			(7,855)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	10/28/2021	11/02/2022	273		15,573.04		102,856		84,982		114,062			(17,874)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	10/28/2021	11/02/2022	827		2,291.08		46,968		38,806		42,353			(8,162)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	10/28/2021	10/27/2023	7,048		383.45		89,640		81,765		118,892			(7,875)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	10/28/2021	11/02/2022	5,221		376.94		65,200		53,870		76,121			(11,330)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	10/28/2021	11/02/2022	24,799		391.88		135,850		112,242		148,459			(23,608)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	10/28/2021	11/02/2022	12,791		385.75		100,940		83,399		114,581			(17,541)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	10/28/2021	11/02/2022	23,758		363.67		96,280		79,549		169,578			(16,731)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	10/28/2021	11/02/2022	32,918		355.99		228,850		189,081		359,038			(39,769)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	10/28/2021	11/02/2022	4,580		350.75		23,840		19,697		38,364			(4,143)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF-	10/28/2021	10/27/2023	3,650		554.43		59,280		54,072		86,073			(5,208)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/28/2021	11/02/2022	47,295		284.01		351,000		290,004		362,541			(60,996)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/28/2021	10/27/2023	30,129		286.01		274,340		250,240		253,485			(24,100)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	11/03/2021	11/03/2023	7,839		381.94		104,400		96,101		127,832			(8,299)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	11/03/2021	11/08/2022	9,406		382.33		87,120		73,401		111,799			(13,719)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	11/03/2021	11/08/2022	21,165		393.04		102,870		86,671		136,624			(16,199)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	11/03/2021	11/08/2022	14,632		385.01		116,480		98,138		151,115			(18,342)				
SPMAES5E - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	GS-	11/03/2021	11/08/2022	1,092		283.29		4,140		3,488		4,908			(652)				
SPMAES5E - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	GS-	11/03/2021	11/08/2022	4,003		275.05		28,600		24,096		34,452			(4,504)				
SPMAES5E - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	GS-	11/03/2021	11/03/2023	8,006		274.23		86,020		79,182		98,330			(6,838)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	BNP-	11/03/2021	11/08/2022	33		36,121.42		42,840		36,094		36,754			(6,746)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	BNP-	11/03/2021	11/08/2022	25		36,591.47		11,160		9,403		10,982			(1,757)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	WF-	11/03/2021	11/08/2022	242		2,843.41		36,050		30,373		22,420			(5,677)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	MS-	11/03/2021	11/08/2022	4,000		16,144.50		50,400		42,463		27,904			(7,937)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	11/03/2021	11/08/2022	208		2,435.53		6,300		5,308		1,684			(992)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	SG-	11/03/2021	11/08/2022	29,094		364.95		124,440		104,844		181,195			(19,596)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	SG-	11/03/2021	11/08/2022	24,531		357.59		165,980		139,843		237,378			(26,137)				
MSDB - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	11/03/2021	11/08/2022	16,061		292.13		88,780		74,800		72,668			(13,980)				
MSDB - 3YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	11/03/2021	11/01/2024	3,492		286.12		58,600		55,496		53,738			(3,104)				
MSDC - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	11/03/2021	11/08/2022	4,555		286.56		31,070		26,177		26,904			(4,893)				
MSDC - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	11/03/2021	11/03/2023	24,525		291.98		194,600		179,131		182,841			(15,469)				
RAINBOW...	INDEX LIAB...	EX5...	Equity/Index...	WF-	11/04/2021	11/09/2022	2,100		0.99		54,180		45,798		48,853			(8,382)				
DJ EURO STOXX 50...	INDEX LIAB...	EX5...	Equity/Index...	WF-	11/04/2021	11/09/2022	485		4,303.00		54,600		46,153		50,886			(8,447)				
S&P MARC 5% - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	11/04/2021	11/03/2023	8,039		385.24		106,020		97,729		153,344			(8,291)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	11/04/2021	11/09/2022	9,595		385.24		89,540		75,687		95,818			(13,853)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	11/04/2021	11/09/2022	21,005		396.42		100,440		84,901		104,595			(15,539)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	11/04/2021	11/09/2022	14,262		387.94		114,400		96,701		122,076			(17,699)				
SPDR GOLD...	INDEX LIAB...	EX5...	Equity/Index...	BNP-	11/04/2021	11/09/2022	3,579		166.47		9,096		7,689		8,683			(1,407)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	BNP-	11/04/2021	11/09/2022	133		36,051.98		135,840		114,824		136,232			(21,016)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	BNP-	11/04/2021	11/09/2022	972		2,859.90		66,080		55,857		57,244			(10,223)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	11/04/2021	11/09/2022	3,900		16,346.24		46,800		39,560		21,682			(7,240)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	BARCLAYS-	11/04/2021	11/09/2022	214		16,182.77		88,620		74,910		86,090			(13,710)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	BARCLAYS-	11/04/2021	11/09/2022	874		2,380.81		45,570		38,520		30,761			(7,050)				
FIDMFYDN - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	CITI-	11/04/2021	11/03/2023	26,018		287.39		258,000		237,823		201,788			(20,177)				
FIDMFYDN - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	CITI-	11/04/2021	11/09/2022	52,037		287.39		375,000		316,985		300,897			(58,015)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	SG-	11/04/2021	11/09/2022	28,828		364.71		124,230		105,011		182,925			(19,219)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	SG-	11/04/2021	11/09/2022	24,832		357.36		168,780		142,668		244,001			(26,112)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	SG-	11/04/2021	11/09/2022	6,565		348.95		39,560		33,440		56,550			(6,120)				
SP500LV8...	INDEX LIAB...	EX5...	Equity/Index...	MS-	11/04/2021	11/03/2023	6,884		566.38		109,080		100,549		150,131			(8,531)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	WF-	11/10/2021	11/16/2022	30		36,296.41		37,730		32,532		31,947			(5,198)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	WF-	11/10/2021	11/16/2022	36		35,971.70		23,530		20,289		22,826			(3,241)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	BOA-	11/10/2021	11/16/2022	4,300		15,985.57		56,760		48,941		66,973			(7,819)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	CS-	11/10/2021	11/16/2022	209		2,408.69		24,050		20,737		6,641			(3,313)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	CS-	11/10/2021	11/16/2022	293		2,387.19		9,380		8,088		4,144			(1,292)				
S&P MARC 5% - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	UBS-	11/10/2021	11/10/2023	7,250		385.84		95,200		88,562		103,876			(6,638)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	UBS-	11/10/2021	11/16/2022	8,803		386.22		80,580		69,480		77,962			(11,100)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	UBS-	11/10/2021	11/16/2022	29,516		393.56		176,700		152,358		161,090			(24,342)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	UBS-	11/10/2021	11/16/2022	8,803		389.31		68,000		58,633		64,159			(9,367)				
SPMAES5E - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	11/10/2021	11/16/2022	5,791		284.59		21,920		18,900		25,350			(3,020)				
SPMAES5E - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	11/10/2021	11/16/2022	2,171		275.20		17,100		14,744		19,561			(2,356)				
SPMAES5E - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	11/10/2021	11/10/2023	6,153		275.20		68,510		63,733		76,263			(4,777)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	CS-	11/10/2021	11/16/2022	243		2,866.60		12,600		10,864		7,751			(1,736)				
MSDB - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	11/10/2021	11/16/2022	15,408		290.98		86,680		74,739		77,857			(11,941)				
MSDB - 3YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	11/10/2021	11/08/2024	5,253		285.84		86,250		82,242		81,934			(4,008)				
MSDC - 1YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	11/10/2021	11/16/2022	3,498		284.15		28,800		24,833		24,914			(3,967)				
MSDC - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	11/10/2021	11/10/2023	17,490		295.01		123,000		114,423		112,436			(8,577)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	11/10/2021	11/16/2022	30,724		365.58		126,360		108,953		202,552			(17,407)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	11/10/2021	11/16/2022	23,043		358.55		156,330		134,795		225,278			(21,536)				
RAINBOW...	INDEX LIAB...	EX5...	Equity/Index...	ML-	11/11/2021	11/16/2022	2,500		0.99		54,750		47,339		49,070			(7,411)				
DJ EURO STOXX 50...	INDEX LIAB...	EX5...	Equity/Index...	ML-	11/11/2021	11/16/2022	574		4,336.21		61,250		52,959		54,471			(8,291)				
S&P MARC 5% - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	MS-	11/11/2021	11/10/2023	7,252		386.49		68,600		63,906		111,756			(4,694)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	MS-	11/11/2021	11/16/2022	9,065		386.87		84,000		72,629		87,864			(11,371)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	MS-	11/11/2021	11/16/2022	29,526		394.21		181,260		156,723		186,865			(24,537)				
S&P MARC 5%...	INDEX LIAB...	EX5...	Equity/Index...	MS-	11/11/2021	11/16/2022	9,065		389.57		72,450		62,642		75,600			(9,808)				
DOW INDUSTRIAL...	INDEX LIAB...	EX5...	Equity/Index...	BNP-	11/11/2021	11/16/2022	175		35,993.07		124,236		107,418		129,580			(16,818)				
S&P 400 MIDCAP...	INDEX LIAB...	EX5...	Equity/Index...	BNP-	11/11/2021	11/16/2022	1,106		2,904.84		61,728		53,372		52,417			(8,356)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	MS-	11/11/2021	11/16/2022	4,300		16,032.47		57,620		49,820		56,233			(7,800)				
NASDAQ 100...	INDEX LIAB...	EX5...	Equity/Index...	BNP-	11/11/2021	11/16/2022	318		16,064.53		99,552		86,076		106,841			(13,476)				
RUSSELL 2000...	INDEX LIAB...	EX5...	Equity/Index...	BNP-	11/11/2021	11/16/2022	1,079		2,406.73		50,726		43,859		34,911			(6,867)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	11/11/2021	11/16/2022	30,500		364.85		123,050		106,393		210,462			(16,657)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	11/11/2021	11/16/2022	23,089		357.83		153,090		132,366		234,739			(20,724)				
SP500LV5...	INDEX LIAB...	EX5...	Equity/Index...	JPM-	11/11/2021	11/16/2022	6,556		350.82		33,350		28,835		52,965			(4,515)				
SP500LV8...	INDEX LIAB...	EX5...	Equity/Index...	CS-	11/11/2021	11/10/2023	5,152		575.46		72,360		67,408		104,456			(4,952)				
FIDMFYDN - 2YR...	INDEX LIAB...	EX5...	Equity/Index...	CITI-	11/12/2021	11/10/2023	28,121		287.46		273,780		255,402		217,984			(18,378)				

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FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/12/2021	11/16/2022	53,118		286.31		405,450		351,538		340,193			(53,912)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/12/2021	11/16/2022	877		113.40		2,410		2,090		2,178			(320)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/12/2021	11/10/2023	877		113.40		3,200		2,985		2,839			(215)				
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/12/2021	11/12/2024	877		113.40		3,760		3,593		3,272			(167)				
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/12/2021	11/12/2025	877		113.40		4,200		4,060		3,588			(140)				
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/12/2021	11/12/2026	877		113.40		4,550		4,429		3,833			(121)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2021	11/17/2023	96		1,035.37		3,780		3,553		2,429			(227)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2021	11/15/2024	96		1,035.37		4,510		4,330		2,949			(180)				
BESGUVCX - 4YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2021	11/17/2025	96		1,035.37		5,110		4,957		3,356			(153)				
BESGUVCX - 5YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2021	11/17/2026	96		1,035.37		5,610		5,476		3,687			(134)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/17/2021	11/22/2022	96		1,035.37		2,780		2,450		1,566			(330)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	11/17/2021	11/22/2022	25		35,751.39		37,350		32,913		35,533			(4,437)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	11/17/2021	11/22/2022	47		35,643.60		25,500		22,471		22,787			(3,029)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/17/2021	11/22/2022	5,100		16,308.07		67,830		59,772		38,250			(8,058)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	11/17/2021	11/22/2022	294		2,410.28		10,430		9,191		3,829			(1,239)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	11/17/2021	11/17/2023	8,260		387.02		109,120		102,576		112,850			(6,544)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	11/17/2021	11/22/2022	11,357		387.41		104,280		91,892		101,779			(12,388)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	11/17/2021	11/22/2022	29,426		397.87		144,780		127,581		136,291			(17,199)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	11/17/2021	11/22/2022	8,260		395.94		46,080		40,606		43,681			(5,474)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/17/2021	11/22/2022	9,395		284.48		37,700		33,221		42,257			(4,479)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/17/2021	11/22/2022	2,891		275.35		23,200		20,444		26,008			(2,756)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/17/2021	11/17/2023	1,807		280.06		16,150		15,182		17,779			(968)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	11/17/2021	11/22/2022	36,893		367.16		137,800		121,430		225,354			(16,370)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	11/17/2021	11/22/2022	31,785		361.17		183,680		161,860		273,753			(21,820)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/17/2021	11/22/2022	19,524		292.84		106,400		93,760		86,849			(12,640)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/17/2021	11/15/2024	3,487		290.83		50,900		48,866		45,951			(2,034)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/17/2021	11/22/2022	4,545		286.04		33,540		29,556		28,574			(3,984)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/17/2021	11/17/2023	26,570		294.04		197,600		185,750		180,972			(11,850)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	11/17/2021	11/22/2022	242		2,888.63		31,710		27,943		18,069			(3,767)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	11/17/2021	11/22/2022	242		2,914.62		8,463		7,458		6,224			(1,005)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	CS-	11/18/2021	11/23/2022	1,800		1.00		42,660		37,710		37,750			(4,950)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/18/2021	11/23/2022	388		4,348.63		45,900		40,574		39,409			(5,326)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	11/18/2021	11/23/2022	153		35,942.69		103,950		91,889		107,960			(12,061)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/18/2021	11/23/2022	5,100		16,482.97		67,830		59,960		27,698			(7,870)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/18/2021	11/23/2022	249		16,466.48		75,727		66,940		72,262			(8,787)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	11/18/2021	11/23/2022	888		2,375.40		37,380		33,043		28,713			(4,337)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/18/2021	11/17/2023	73,982		289.05		660,300		621,570		520,761			(38,730)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/18/2021	11/23/2022	60,436		290.21		344,520		304,545		274,265			(39,975)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/18/2021	11/23/2022	878		114.40		1,880		1,662		1,761			(218)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/18/2021	11/17/2023	1,757		114.06		5,640		5,309		5,157			(331)				
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/18/2021	11/18/2024	1,757		113.95		6,880		6,612		6,134			(268)				
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/18/2021	11/18/2025	2,635		113.95		11,610		11,271		10,175			(339)				
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/18/2021	11/18/2026	2,635		113.95		12,690		12,394		10,933			(296)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	11/18/2021	11/17/2023	8,255		387.24		109,760		103,322		150,700			(6,438)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	11/18/2021	11/23/2022	11,609		387.63		106,650		94,275		103,246			(12,375)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	11/18/2021	11/23/2022	29,152		398.09		144,640		127,857		133,942			(16,783)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	11/18/2021	11/23/2022	7,997		396.15		44,950		39,734		41,940			(5,216)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	11/18/2021	11/23/2022	37,238		366.56		137,550		121,590		236,492			(15,960)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	11/18/2021	11/23/2022	32,121		360.93		180,800		159,822		280,912			(20,978)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	11/18/2021	11/23/2022	3,695		352.14		13,260		11,721		22,278			(1,539)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM-	11/18/2021	11/17/2023	10,449		574.29		150,700		141,861		168,520			(8,839)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	11/18/2021	11/23/2022	1,075		2,877.62		64,914		57,382		56,133			(7,532)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	11/23/2021	11/22/2023	5,228		381.79		70,000		66,383		87,370			(3,617)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	11/23/2021	11/30/2022	3,660		380.64		37,100		33,328		47,298			(3,772)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	11/23/2021	11/30/2022	21,696		389.44		134,460		120,790		174,181			(13,670)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	11/23/2021	11/30/2022	7,842		385.99		59,400		53,361		76,636			(6,039)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/23/2021	11/30/2022	1,094		271.82		9,390		8,435		11,909			(955)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/23/2021	11/30/2022	1,458		272.91		11,640		10,457		14,814			(1,183)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/23/2021	11/22/2023	4,010		273.46		41,690		39,536		51,613			(2,154)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/23/2021	11/30/2022	17,888		291.95		91,290		82,009		86,649			(9,281)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/23/2021	11/22/2024	1,052		286.25		16,800		16,223		16,318			(577)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/23/2021	11/30/2022	4,559		279.76		46,800		42,042		44,125			(4,758)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/23/2021	11/22/2023	20,689		291.16		168,150		159,461		163,513			(8,689)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	11/23/2021	11/30/2022	28,313		368.38		110,000		98,817		163,398			(11,183)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	11/23/2021	11/30/2022	21,518		361.32		138,320		124,258		186,233			(14,062)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	11/23/2021	11/30/2022	36		35,527.28		57,720		51,852		58,097			(5,868)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	11/23/2021	11/30/2022	28		36,243.56		13,000		11,678		10,963			(1,322)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	CS-	11/23/2021	11/30/2022	209		2,870.51		9,780		8,786		5,755			(994)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/23/2021	11/30/2022	3,700		16,306.72		48,840		43,875		44,478			(4,965)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/23/2021	11/30/2022	215		2,316.21		8,050		7,232		5,137			(818)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	11/24/2021	11/30/2022	1,200		1.00		28,200		25,403		26,714			(2,797)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	11/24/2021	11/30/2022	444		4,306.18		41,420		37,312		40,717			(4,108)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	11/24/2021	11/30/2022	2,992		170.29		4,750		4,279		4,166			(471)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	11/24/2021	11/30/2022	156		35,768.57		96,992		87,372		100,567			(9,620)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/24/2021	11/30/2022	3,700		16,367.81		49,580		44,662		35,345			(4,918)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/24/2021	11/30/2022	220		16,449.64		72,612		65,410		70,700			(7,202)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	11/24/2021	11/30/2022	643		2,331.45		30,150		27,160		25,218			(2,990)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/24/2021	11/24/2023	34,117		287.24		321,440		305,302		270,034			(16,138)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/24/2021	11/30/2022	39,687		289.83		220,020		198,197		188,157			(21,823)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	11/24/2021	11/24/2023	5,224		382.48		67,000		63,636		92,634			(3,364)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	11/24/2021	11/30/2022	3,657		380.95		36,400		32,790		44,249			(3,610)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	11/24/2021	11/30/2022	21,679		390.13		126,990		114,395		152,514			(12,595)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	11/24/2021	11/30/2022	8,097		386.69		58,280		52,500		70,724			(5,780)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS-	11/24/2021	11/30/2022	28,320		367.93		120,000		108,098		167,959			(11,902)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS-	11/24/2021	11/30/2022	21,807		361.22		141,680		127,628		189,704			(14,053)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS-	11/24/2021	11/30/2022	2,832		353.10		13,200		11,891		17,692			(1,309)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	11/24/2021	11/24/2023	10,198		571.90		177,660		168,740		185,492			(8,920)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	11/24/2021	11/30/2022	1,010		2,870.15		60,697		54,677		52,826			(6,020)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2021	11/30/2022	2,666		112.75		6,060		5,489		7,700			(571)				
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2021	11/26/2024	889		113.31		3,160		3,060		3,368			(100)				
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2021	11/26/2025	889		113.76		3,440		3,359		3,508			(81)				
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	11/26/2021	11/25/2026	889		113.20		4,000		3,924		3,970			(76)				
BESGUVCX - 4YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/01/2021	12/01/2025	98		1,025.31		4,970		4,870		3,829			(100)				
BESGUVCX - 5YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/01/2021	12/01/2026	98		1,025.31		5,630		5,539		4,154			(91)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/01/2021	12/06/2022	21		33,817.90		35,210		32,386		59,911			(2,824)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/01/2021	12/06/2022	24		33,817.90		13,120		12,068		15,444			(1,052)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/01/2021	12/06/2022	5,400		15,877.72		59,400		54,636		51,175			(4,764)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	12/01/2021	12/06/2022	326		2,140.97		11,410		10,495		12,071			(915)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/01/2021	12/01/2023	7,330		382.38		92,680		88,927		119,821			(3,753)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	12/01/2021	12/06/2022	14,136		382.00		129,060		118,709		162,691			(10,351)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	12/01/2021	12/06/2022	19,633		390.78		107,250		98,648		134,124			(8,602)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	12/01/2021	12/06/2022	8,901		384.67		70,040		64,422		88,303			(5,618)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/01/2021	12/06/2022	2,931		281.41		10,720		9,860		17,386			(860)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/01/2021	12/06/2022	3,664		272.95		26,100		24,007		39,063			(2,093)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/01/2021	12/01/2023	3,297		274.04		32,130		30,829		43,655			(1,301)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/01/2021	12/06/2022	21,401		285.68		118,800		109,272		165,094			(9,528)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/01/2021	12/06/2022	4,264		286.18		22,200		20,419		27,130			(1,781)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/01/2021	12/01/2023	14,925		291.24		98,700		94,704		118,427			(3,996)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	12/01/2021	12/06/2022	35,024		359.64		140,360		129,102		336,533			(11,258)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	12/01/2021	12/06/2022	26,051		351.35		183,600		168,874		372,955			(14,726)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	CS-	12/01/2021	12/06/2022	188		2,680.50		23,600		21,707		37,725			(1,893)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	CS-	12/01/2021	12/06/2022	225		2,656.52		11,520		10,596		11,360			(924)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/02/2021	12/07/2022	2,700		1.00		69,120		63,761		72,476			(5,359)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	12/02/2021	12/07/2022	657		4,116.23		62,910		58,032		74,205			(4,878)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	12/02/2021	12/07/2022	104		34,258.75		86,580		79,867		100,726			(6,713)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/02/2021	12/07/2022	5,500		15,990.76		59,950		55,302		64,219			(4,648)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/02/2021	12/07/2022	213		16,118.68		70,482		65,017		73,677			(5,465)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	12/02/2021	12/07/2022	952		2,197.50		50,463		46,550		52,560			(3,913)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/02/2021	12/07/2022	888		113.78		1,590		1,467		2,080			(123)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/02/2021	12/01/2023	888		114.12		2,270		2,181		2,602			(89)				
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/02/2021	12/02/2026	888		114.35		3,600		3,544		3,549			(56)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/02/2021	10/30/2023	7,343		277.69		100,800		96,667		98,237			(4,133)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/02/2021	12/01/2023	20,980		285.69		199,800		191,969		182,860			(7,831)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/02/2021	12/07/2022	28,673		285.69		196,800		181,542		197,621			(15,258)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	12/02/2021	12/07/2022	14,406		381.78		133,650		123,288		182,093			(10,362)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	12/02/2021	12/07/2022	19,645		390.94		107,250		98,935		152,884			(8,315)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	12/02/2021	12/07/2022	8,644		384.45		69,300		63,927		95,652			(5,373)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/02/2021	12/01/2023	7,596		382.16		99,180		95,293		160,223			(3,887)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	12/02/2021	12/07/2022	34,733		362.65		136,972		126,352		255,740			(10,620)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	12/02/2021	12/07/2022	25,834		354.29		180,090		166,127		323,705			(13,963)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	12/02/2021	12/07/2022	9,185		347.67		44,800		41,327		83,207			(3,473)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CS-	12/02/2021	12/01/2023	7,334		563.69		112,100		107,706		186,180			(4,394)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	12/02/2021	12/07/2022	1,206		2,723.60		68,475		63,166		70,077			(5,309)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/08/2021	12/13/2022	25		36,112.29		33,930		31,844		33,551			(2,086)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/08/2021	12/13/2022	34		35,969.27		19,080		17,907		17,544			(1,173)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/08/2021	12/13/2022	5,800		16,394.34		59,160		55,522		41,218			(3,638)				

SCHEDULE DB - PART A - SECTION 1

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RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	12/08/2021	12/13/2022	220		2,280.79		26,350		24,730		18,312			(1,620)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/13/2022	194		1,033.01		4,660		4,373		3,625			(287)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/13/2023	97		1,027.87		3,510		3,402		2,790			(108)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/13/2023	291		1,034.04		9,720		9,420		7,525			(300)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/06/2024	291		1,034.04		11,730		11,487		9,076			(243)				
BESGUVCX - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/08/2025	291		1,036.10		13,110		12,907		10,041			(203)				
BESGUVCX - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/08/2026	291		1,036.10		14,460		14,281		11,040			(179)				
SPLV5UE - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/08/2021	12/13/2023	486		204.47		4,180		4,051		4,435			(129)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/13/2023	10,924		384.08		108,360		105,019		170,161			(3,341)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/13/2022	10,924		384.46		106,260		99,726		124,292			(6,534)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/13/2022	24,189		393.31		144,150		135,286		170,655			(8,864)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/13/2022	11,184		386.39		98,470		92,415		115,435			(6,055)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2021	12/13/2022	4,354		281.13		21,120		19,821		25,159			(1,299)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2021	12/13/2022	3,265		276.99		21,600		20,272		25,641			(1,328)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/08/2021	12/13/2023	9,796		275.06		100,980		97,867		118,073			(3,113)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/13/2022	21,128		290.22		111,660		104,794		120,501			(6,866)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/06/2024	6,338		287.38		93,798		91,858		95,352			(1,940)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/13/2022	5,266		281.70		47,085		44,190		45,789			(2,895)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/08/2021	12/13/2023	25,979		292.24		197,136		191,058		197,613			(6,078)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	12/08/2021	12/13/2022	38,646		369.15		125,120		117,426		222,157			(7,694)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	12/08/2021	12/13/2022	27,280		360.00		180,480		169,382		260,738			(11,098)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/09/2021	12/14/2022	1,900		1.00		38,760		36,480		37,964			(2,280)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	12/09/2021	12/14/2022	570		4,199.88		59,760		56,245		63,923			(3,515)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	12/09/2021	12/14/2022	3,014		165.71		6,400		6,024		5,970			(376)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	12/09/2021	12/14/2022	159		35,611.67		152,361		143,400		156,882			(8,961)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/09/2021	12/14/2022	5,700		16,149.57		58,710		55,257		48,964			(3,453)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	12/09/2021	12/14/2022	297		16,036.52		84,528		79,556		85,069			(4,972)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	12/09/2021	12/14/2022	856		2,198.00		48,127		45,296		49,027			(2,831)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/09/2021	12/13/2023	30,961		286.30		308,830		299,710		261,164			(9,120)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/09/2021	12/14/2022	53,573		284.58		441,980		415,984		406,333			(25,996)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/09/2021	12/14/2022	3,524		113.29		8,840		8,320		9,239			(520)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/09/2021	12/13/2023	2,643		113.29		9,000		8,734		8,824			(266)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/09/2021	12/13/2023	5,285		113.40		17,700		17,177		17,351			(523)				
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/09/2021	12/09/2024	7,047		113.63		27,440		26,898		25,783			(542)				
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/09/2021	12/09/2025	7,928		113.52		35,190		34,669		32,238			(521)				
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/09/2021	12/09/2026	8,809		113.52		42,700		42,194		38,256			(506)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/09/2021	12/13/2023	10,944		383.01		142,800		138,583		192,550			(4,217)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	12/09/2021	12/14/2022	10,944		383.78		98,700		92,895		115,019			(5,805)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	12/09/2021	12/14/2022	24,232		392.61		129,270		121,667		148,748			(7,603)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	12/09/2021	12/14/2022	11,204		385.70		90,730		85,393		105,645			(5,337)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS-	12/09/2021	12/14/2022	38,946		369.00		139,740		131,521		226,587			(8,219)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS-	12/09/2021	12/14/2022	27,291		359.85		176,640		166,250		263,366			(10,390)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS-	12/09/2021	12/14/2022	7,391		352.11		48,360		45,516		71,245			(2,844)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	CITI-	12/09/2021	12/13/2023	11,213		577.74		162,840		158,031		169,330			(4,809)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	12/09/2021	12/14/2022	1,188		2,763.43		63,954		60,192		63,063			(3,762)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/15/2021	12/20/2022	25		35,711.86		41,760		39,974		41,104			(1,786)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/20/2022	4,800		16,289.59		72,000		68,920		54,828			(3,080)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/15/2021	12/20/2022	33		35,927.43		17,760		17,000		17,117			(760)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/15/2021	12/20/2023	7,290		382.16		102,480		100,282		121,150			(2,198)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	12/15/2021	12/20/2022	9,633		384.46		88,060		84,293		98,096			(3,767)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	12/15/2021	12/20/2022	29,160		393.29		160,160		153,309		172,755			(6,851)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	12/15/2021	12/20/2022	15,622		387.53		120,600		115,441		133,218			(5,159)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/20/2022	6,872		282.56		31,540		30,191		38,325			(1,349)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/20/2022	723		276.20		5,380		5,150		6,364			(230)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/20/2023	6,149		275.65		67,660		66,209		76,322			(1,451)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/15/2021	12/20/2022	253		2,855.18		24,990		23,921		27,464			(1,069)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/15/2021	12/20/2022	289		2,816.44		13,840		13,248		12,320			(592)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/15/2021	12/20/2022	319		2,232.52		6,909		6,613		6,768			(296)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CS-	12/15/2021	12/20/2022	33,798		371.38		133,200		127,502		173,298			(5,698)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CS-	12/15/2021	12/20/2022	32,671		362.86		219,240		209,862		272,621			(9,378)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/20/2022	22,164		290.50		117,180		112,167		125,847			(5,013)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/13/2024	2,814		284.81		45,600		44,944		46,292			(656)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/20/2022	5,244		285.48		40,050		38,337		38,294			(1,713)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/20/2023	24,121		294.35		176,640		172,852		175,134			(3,788)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/20/2022	195		1,025.34		5,420		5,188		4,416			(232)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/20/2023	97		1,025.34		3,650		3,572		2,929			(78)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/20/2023	292		1,022.17		10,950		10,715		8,787			(235)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/13/2024	389		1,026.37		17,080		16,834		13,533			(246)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
BESGUVCX - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/15/2025	389		1,026.37		19,200		18,993		15,120			(207)				
BESGUVCX - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/15/2021	12/15/2026	487		1,027.40		26,000		25,776		20,288			(224)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	12/16/2021	12/21/2022	2,700		0.99		66,420		63,756		70,192			(2,664)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	12/16/2021	12/21/2022	571		4,172.45		56,400		54,138		59,956			(2,262)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	12/16/2021	12/21/2022	195		35,682.25		118,860		114,093		115,440			(4,767)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/16/2021	12/21/2022	4,900		15,863.94		72,520		69,612		79,190			(2,908)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/16/2021	12/21/2022	246		16,086.03		84,669		81,274		91,077			(3,395)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	12/16/2021	12/21/2022	1,440		2,165.36		60,140		57,728		67,503			(2,412)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	12/16/2021	12/21/2022	2,973		167.15		6,700		6,431		5,912			(269)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	12/16/2021	12/21/2022	1,318		2,747.88		68,364		65,622		71,974			(2,742)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/16/2021	12/21/2022	2,642		111.82		8,730		8,380		9,261			(350)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BNP-	12/16/2021	12/20/2023	7,080		587.18		108,680		106,492		93,202			(2,188)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/16/2021	12/21/2022	881		116.48		1,110		1,065		1,118			(45)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	12/16/2021	12/21/2022	13,758		355.45		83,300		79,959		96,889			(3,341)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	12/16/2021	12/21/2022	9,583		386.08		89,910		86,304		99,042			(3,606)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	12/16/2021	12/21/2022	29,268		394.96		166,110		159,449		183,999			(6,661)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	12/16/2021	12/21/2022	15,540		389.17		123,600		118,643		136,282			(4,957)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/16/2021	12/20/2023	3,523		111.71		14,840		14,541		14,771			(299)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	12/16/2021	12/20/2023	6,993		384.15		100,710		98,682		141,365			(2,028)				
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/16/2021	12/16/2024	3,523		111.60		17,160		16,929		16,450			(231)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	12/16/2021	12/21/2022	33,411		372.19		126,140		121,081		163,538			(5,059)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	12/16/2021	12/21/2022	32,850		363.29		238,680		229,108		268,521			(9,572)				
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/16/2021	12/16/2025	4,404		111.48		23,800		23,560		22,154			(240)				
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/16/2021	12/16/2026	6,166		111.60		35,350		35,065		32,111			(285)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/16/2021	12/21/2022	57,458		287.46		431,600		414,292		346,754			(17,308)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/16/2021	12/20/2023	28,383		288.61		273,060		267,562		208,793			(5,498)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/22/2021	12/29/2022	270		2,168.57		9,618		9,388		9,325			(230)				
BESGUVCX - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2021	12/29/2022	485		1,031.83		12,100		11,810		9,507			(290)				
BESGUVCX - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2021	12/29/2023	679		1,031.83		23,590		23,306		18,393			(284)				
BESGUVCX - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2021	12/20/2024	776		1,031.83		32,400		32,138		25,086			(262)				
BESGUVCX - 4YR	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2021	12/22/2025	873		1,031.83		41,310		41,060		31,831			(250)				
BESGUVCX - 5YR	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2021	12/22/2026	970		1,031.83		50,400		50,156		38,631			(244)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/22/2021	12/29/2022	20		35,289.08		33,880		33,069		38,566			(811)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2021	12/29/2022	12,322		290.00		66,640		65,045		73,597			(1,595)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/22/2021	12/29/2022	25		35,181.82		17,100		16,691		17,514			(409)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2021	12/20/2024	1,760		285.46		27,865		27,639		28,456			(226)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2021	12/29/2022	4,561		281.88		40,820		39,843		39,810			(977)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2021	12/29/2023	25,963		293.85		183,520		181,312		184,920			(2,208)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	12/22/2021	12/29/2022	324		2,732.13		14,040		13,704		15,294			(336)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS-	12/22/2021	12/29/2022	29,277		370.49		124,800		121,813		161,656			(2,987)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS-	12/22/2021	12/29/2022	24,773		363.74		161,920		158,045		200,180			(3,875)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/22/2021	12/29/2022	5,200		16,180.14		49,920		48,725		27,878			(1,195)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/22/2021	12/29/2023	5,697		387.73		71,500		70,640		78,547			(860)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	12/22/2021	12/29/2022	6,474		385.80		62,250		60,760		66,222			(1,490)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	12/22/2021	12/29/2022	14,760		397.77		71,250		69,545		74,738			(1,705)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	12/22/2021	12/29/2022	3,625		395.07		20,720		20,224		21,818			(496)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/22/2021	12/29/2022	6,492		285.03		25,020		24,421		28,829			(599)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/22/2021	12/29/2022	2,525		276.99		18,340		17,901		20,386			(439)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/22/2021	12/29/2023	9,016		276.71		99,500		98,303		98,242			(1,197)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	12/23/2021	12/29/2022	1,500		0.99		34,200		33,471		32,201			(729)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	12/23/2021	12/29/2022	399		4,218.93		46,240		45,254		45,428			(986)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/23/2021	12/29/2022	5,300		16,308.21		51,410		50,313		45,860			(1,097)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	12/23/2021	12/29/2022	131		35,734.85		91,180		89,235		88,969			(1,945)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	12/23/2021	12/29/2022	215		16,128.81		72,450		70,905		70,058			(1,545)				
LSMANFI - 1YR	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2021	12/29/2022	7,024		114.24		15,760		15,424		15,296			(336)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2021	12/29/2023	5,268		113.55		18,300		18,104		17,019			(196)				
LSMANFI - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2021	12/29/2023	9,658		114.24		30,470		30,144		28,133			(326)				
LSMANFI - 3YR	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2021	12/23/2024	12,291		114.12		47,320		46,980		42,465			(340)				
LSMANFI - 4YR	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2021	12/23/2025	13,169		114.24		56,850		56,544		49,665			(306)				
LSMANFI - 5YR	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2021	12/23/2026	14,047		114.24		66,400		66,114		56,988			(286)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	12/23/2021	12/29/2022	848		2,255.02		28,310		27,706		27,483			(604)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/23/2021	12/29/2023	33,972		288.76		316,540		313,150		248,600			(3,390)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/23/2021	12/29/2022	42,291		288.47		285,480		279,391		235,819			(6,089)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/23/2021	12/29/2023	5,946		387.97		76,130		75,315		90,029			(815)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	12/23/2021	12/29/2022	6,463		385.65		65,250		63,858		66,797			(1,392)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	12/23/2021	12/29/2022	14,736		398.02		74,100		72,519		73,662			(1,581)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	12/23/2021	12/29/2022	3,878		394.93		23,550		23,048		23,606			(502)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS-	12/23/2021	12/29/2022	28,970		370.47		129,780		127,012		160,639			(2,768)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS-	12/23/2021	12/29/2022	25,032		363.71		170,880		167,235		203,035			(3,645)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	UBS-	12/23/2021	12/29/2022	3,094		351.27		11,000		10,765		12,741			(235)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	BNP-	12/23/2021	12/29/2023	7,110		586.26		107,920		106,764		98,265			(1,156)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	12/23/2021	12/29/2022	930		2,790.22		61,334		60,026		61,227			(1,308)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2021	01/04/2023	27		36,525.11		38,900		38,693		33,640			(207)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2021	01/04/2023	30		36,415.65		17,050		16,959		14,027			(91)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2021	01/04/2023	4,800		16,491.01		81,120		80,687		55,884			(433)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2021	01/04/2023	222		2,235.74		6,800		6,764		6,024			(36)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2021	01/04/2023	10,852		387.01		102,900		102,351		106,605			(549)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2021	01/04/2023	33,849		394.36		212,220		211,088		220,224			(1,132)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2021	01/04/2023	7,752		389.33		64,800		64,454		67,242			(346)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/29/2021	12/29/2023	6,201		384.69		91,440		91,193		95,131			(247)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2021	01/04/2023	4,669		285.12		20,930		20,818		20,931			(112)				
SPMAES5E - 1YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2021	01/04/2023	3,591		277.60		28,100		27,950		28,008			(150)				
SPMAES5E - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/29/2021	12/29/2023	6,105		276.49		60,180		60,018		67,610			(162)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2021	01/04/2023	176		2,742.46		34,900		34,714		32,178			(186)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2021	01/04/2023	176		2,870.61		5,250		5,222		3,990			(28)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2021	01/04/2023	32,357		372.84		155,440		154,611		135,558			(829)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2021	01/04/2023	18,968		366.39		134,640		133,922		121,312			(718)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2021	01/04/2023	13,301		292.55		67,640		67,279		66,966			(361)				
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2021	12/27/2024	3,500		287.98		54,000		53,903		52,229			(97)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2021	01/04/2023	3,844		287.33		26,180		26,040		23,537			(140)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2021	12/29/2023	17,121		296.77		111,720		111,418		105,859			(302)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/30/2021	01/05/2023	2,100		0.99		45,360		45,239		45,360			(121)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2021	01/05/2023	743		4,271.62		85,760		85,531		85,760			(229)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BOA-	12/30/2021	01/05/2023	2,945		170.47		5,900		5,884		5,900			(16)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2021	01/05/2023	170		36,143.29		139,810		139,437		139,810			(373)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/30/2021	01/05/2023	4,900		16,429.10		83,790		83,567		83,790			(223)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2021	01/05/2023	310		16,264.80		107,406		107,120		107,406			(286)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2021	01/05/2023	1,156		2,210.56		70,694		70,506		70,694			(188)				
FIDMFYDN - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2021	12/29/2023	23,172		287.11		242,540		242,212		242,540			(328)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2021	01/05/2023	49,111		284.80		447,300		446,107		447,299			(1,193)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	UBS-	12/30/2021	12/29/2023	6,451		385.22		94,000		93,873		94,000			(127)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	12/30/2021	01/05/2023	10,837		387.54		103,320		103,045		103,320			(275)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	12/30/2021	01/05/2023	33,802		394.91		216,150		215,574		216,152			(576)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	UBS-	12/30/2021	01/05/2023	7,741		390.26		63,900		63,730		63,900			(170)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2021	01/05/2023	32,651		372.31		160,290		159,863		160,289			(427)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2021	01/05/2023	18,697		366.22		132,660		132,306		132,660			(354)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2021	01/05/2023	2,791		356.54		14,700		14,661		14,700			(39)				
SP500LV8	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2021	12/29/2023	9,226		582.57		176,500		176,261		176,500			(239)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2021	01/05/2023	1,127		2,810.93		76,288		76,288		76,288			(203)				
0159999999 - Purchased Options - Hedging Other - Call Options and Warrants										33,857,911	542,463,903		296,942,305	XXX	1,018,875,304			(270,101,328)			XXX	XXX
Purchased Options - Hedging Other - Put Options																						
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/15/2021	01/21/2022	50		3,700.00		1,546,882		64,453		28			(1,482,428)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/02/2021	01/21/2022	50		3,700.00		1,514,332		68,833		28			(1,445,498)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/24/2021	03/18/2022	25		3,800.00		815,043		156,739		44,103			(658,304)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/04/2021	03/18/2022	50		3,650.00		1,652,582		344,288		63,127			(1,308,294)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/23/2021	04/14/2022	25		3,800.00		738,793		198,906		80,026			(539,887)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/26/2021	04/14/2022	25		3,800.00		697,118		187,686		80,026			(509,433)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/30/2021	04/14/2022	25		4,050.00		673,043		196,304		121,783			(476,739)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/04/2021	04/14/2022	50		4,050.00		1,472,831		468,628		243,567			(1,004,203)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/21/2021	05/20/2022	25		4,000.00		686,293		257,360		171,050			(428,933)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/09/2021	05/20/2022	25		4,100.00		663,543		271,449		196,162			(392,093)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/21/2021	02/18/2022	25		4,100.00		514,543		96,477		35,708			(418,066)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/29/2021	06/24/2022	200		4,240.00		6,194,106		2,838,965		12,558,744			(3,355,141)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/24/2021	02/18/2022	50		4,200.00		1,042,730		195,512		96,578			(847,218)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/21/2021	06/17/2022	25		4,250.00		708,543		354,271		288,792			(354,271)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/06/2021	06/17/2022	25		4,300.00		645,043		354,773		307,913			(290,269)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2021	08/19/2022	50		4,300.00		1,390,580		869,113		817,027			(521,468)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/07/2021	09/16/2022	50		4,400.00		1,574,580		1,115,328		1,003,835			(459,253)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/13/2021	07/15/2022	50		4,325.00		1,385,080		938,077		728,300			(447,003)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/21/2021	09/16/2022	200		4,470.00		5,434,305		3,849,300		9,840,486			(1,585,006)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/21/2021	09/16/2022	50		4,200.00		1,556,110		1,102,245		804,250			(453,865)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/07/2021	10/21/2022	50		4,200.00		1,492,580		1,181,626		898,326			(310,954)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/20/2021	10/21/2022	25		4,350.00		724,657		573,687		526,568			(150,970)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/25/2021	03/18/2022	50		4,400.00		695,080		260,655		308,858			(434,425)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/27/2021	08/19/2022	25		4,400.00		632,542		474,407		458,642			(158,136)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/29/2021	11/18/2022	50		4,400.00		1,465,579		1,282,381		1,195,051			(183,197)				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/01/2021	03/18/2022	25		4,400.00		400,648		333,874		154,429			(66,775)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2021	12/16/2022	50		4,600.00		1,570,912		1,505,457		1,562,239			(65,455)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/31/2022	06/17/2022	50		4,600.00		886,579		812,697		920,007			(73,882)				
0169999999 - Purchased Options - Hedging Other - Put Options											38,774,656		20,353,490	XXX	33,505,652			(18,421,166)			XXX	XXX
Purchased Options - Hedging Other - Caps																						
0179999999 - Purchased Options - Hedging Other - Caps														XXX							XXX	XXX
Purchased Options - Hedging Other - Floors																						
3.00 3ML 4/13-4/23		N/A	Interest Rate	BAML-	04/17/2008	04/24/2023	10,000,000		3.00 - 3L	241,000		287,258	313,106		313,106	(320,074)		(24,100)				
3.00 3ML 4/13-4/23		N/A	Interest Rate	BAML-	05/12/2008	04/24/2023	15,000,000		3.00 - 3L	363,375		430,886	469,659		469,659	(479,924)		(36,338)				
3.00 3ML 7/14-7/23		N/A	Interest Rate	BAML-	07/03/2008	07/17/2023	12,000,000		3.00 - 3L	264,000		343,960	425,260		425,260	(413,827)		(26,400)				
0189999999 - Purchased Options - Hedging Other - Floors										868,375		1,062,105	1,208,025	XXX	1,208,025	(1,213,825)		(86,838)			XXX	XXX
Purchased Options - Hedging Other - Collars																						
0199999999 - Hedging Other - Collars														XXX							XXX	XXX
Purchased Options - Hedging Other - Other																						
0209999999 - Purchased Options - Hedging Other - Collars														XXX							XXX	XXX
0219999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other										34,726,286	581,238,559	1,062,105	318,503,821	XXX	1,053,588,981	(1,213,825)		(288,609,331)			XXX	XXX
Purchased Options - Replications - Call Options and Warrants																						
0229999999 - Purchased Options - Replications - Call Options and Warrants														XXX							XXX	XXX
Purchased Options - Replications - Put Options																						
0239999999 - Purchased Options - Replications - Put Options														XXX							XXX	XXX
Purchased Options - Replications - Caps																						
0249999999 - Purchased Options - Replications - Caps														XXX							XXX	XXX
Purchased Options - Replications - Floors																						
0259999999 - Purchased Options - Replications - Floors														XXX							XXX	XXX
Replications - Collars																						
0269999999 - Purchased Options - Replications - Collars														XXX							XXX	XXX
Purchased Options - Replications - Other																						
0279999999 - Purchased Options - Replications - Other														XXX							XXX	XXX
0289999999 - Purchased Options - Replications - Subtotal – Replications														XXX							XXX	XXX
Purchased Options - Income Generation - Call Options and Warrants																						
0299999999 - Purchased Options - Income Generation - Call Options and Warrants														XXX							XXX	XXX
Purchased Options - Income Generation - Put Options																						
0309999999 - Purchased Options - Income Generation - Put Options														XXX							XXX	XXX
Purchased Options - Income Generation - Caps																						
0319999999 - Purchased Options - Income Generation - Caps														XXX							XXX	XXX
Purchased Options - Income Generation - Floors																						
0329999999 - Purchased Options - Income Generation - Floors														XXX							XXX	XXX
Purchased Options - Income Generation - Collars																						
0339999999 - Purchased Options - Income Generation - Collars														XXX							XXX	XXX
Purchased Options - Income Generation - Other																						
0349999999 - Purchased Options - Income Generation - Other														XXX							XXX	XXX
0359999999 - Purchased Options - income Generation - Subtotal – Income Generation														XXX							XXX	XXX
Purchased Options - Other - Call Options and Warrants																						
0369999999 - Purchased Options - Other - Call Options and Warrants														XXX							XXX	XXX
Purchased Options - Other - Put Options																						
0379999999 - Purchased Options - Other - Put Options														XXX							XXX	XXX
Purchased Options - Other - Caps																						
0389999999 - Purchased Options - Other - Caps														XXX							XXX	XXX
Purchased Options - Other - Floors																						
0399999999 - Purchased Options - Other - Floors														XXX							XXX	XXX
Purchased Options - Other - Collars																						
0409999999 - Purchased Options - Other - Collars														XXX							XXX	XXX
Purchased Options - Other - Other																						
0419999999 - Purchased Options - Other - Other														XXX							XXX	XXX
0429999999 - Purchased Options - Other - Subtotal - Other														XXX							XXX	XXX
0439999999 - Purchased Options - Total Purchased Options - Subtotal - Call Options and Warrants										33,857,911	542,463,903		296,942,305	XXX	1,018,875,304			(270,101,328)			XXX	XXX
0449999999 - Purchased Options - Total Purchased Options - Total Purchased Options - Subtotal - Put Options											38,774,656		20,353,490	XXX	33,505,652			(18,421,166)			XXX	XXX
0459999999 - Purchased Options - Total Purchased Options - Total Purchased Options - Subtotal - Caps														XXX							XXX	XXX
0469999999 - Purchased Options - Total Purchased Options - Total Purchased Options - Subtotal - Floors										868,375		1,062,105	1,208,025	XXX	1,208,025	(1,213,825)		(86,838)			XXX	XXX
0479999999 - Purchased Options - Total Purchased Options - Total Purchased Options - Subtotal - Collars														XXX							XXX	XXX
0489999999 - Purchased Options - Total Purchased Options - Total Purchased Options - Subtotal - Other														XXX							XXX	XXX
0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options										34,726,286	581,238,559	1,062,105	318,503,821	XXX	1,053,588,981	(1,213,825)		(288,609,331)			XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
0509999999 - Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants														XXX							XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
0519999999 - Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options														XXX							XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
0529999999 - Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps														XXX							XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
0539999999 - Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors														XXX							XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
0549999999 - Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars														XXX							XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
0559999999 - Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other														XXX							XXX	XXX
0569999999 - Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective														XXX							XXX	XXX
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
0579999999 - Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants														XXX							XXX	XXX
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																						
0589999999 - Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options														XXX							XXX	XXX
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																						
0599999999 - Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps														XXX							XXX	XXX
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																						
0609999999 - Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors														XXX							XXX	XXX
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																						
0619999999 - Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars														XXX							XXX	XXX
Written Options - Hedging Effective - Annuity Guarantees Under SSAP No. 108 - Other																						
0629999999 - Written Options - Hedging Effective - Annuity Guarantees Under SSAP No. 108 - Other														XXX							XXX	XXX
0639999999 - Written Options - Hedging Effective - VAnnuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective														XXX							XXX	XXX
Written Options - Hedging Other - Call Options and Warrants																						
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/12/2021	01/07/2022	125		3,910.00		(2,878,679)		(119,945)		(10,700,256)			2,758,734				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/12/2021	01/07/2022	75		4,080.00		(1,107,105)		(46,129)		(5,145,297)			1,060,976				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/19/2021	01/14/2022	100		3,960.00		(2,027,242)		(84,468)		(8,051,606)			1,942,774				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/19/2021	01/14/2022	100		4,130.00		(1,258,642)		(52,443)		(6,352,540)			1,206,199				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/26/2021	01/21/2022	100		3,990.00		(2,278,942)		(94,956)		(7,743,819)			2,183,986				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/26/2021	01/21/2022	100		4,150.00		(1,517,542)		(63,231)		(6,147,459)			1,454,311				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/02/2021	01/28/2022	125		3,960.00		(3,157,929)		(143,542)		(10,046,600)			3,014,386				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/02/2021	01/28/2022	75		4,130.00		(1,273,380)		(57,881)		(4,759,296)			1,215,499				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/09/2021	02/04/2022	125		3,980.00		(3,460,804)		(432,600)		(9,810,633)			3,028,203				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/09/2021	02/04/2022	100		4,160.00		(1,845,342)		(230,668)		(6,080,788)			1,614,674				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/16/2021	02/11/2022	100		4,070.00		(2,458,442)		(307,305)		(6,998,194)			2,151,137				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/16/2021	02/11/2022	75		4,250.00		(1,212,255)		(151,532)		(3,954,571)			1,060,723				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/23/2021	02/18/2022	100		4,090.00		(1,996,442)		(249,555)		(6,847,712)			1,746,887				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/23/2021	02/18/2022	75		4,260.00		(973,455)		(121,682)		(3,931,023)			851,773				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/02/2021	02/25/2022	125		4,030.00		(2,967,804)		(404,701)		(9,316,117)			2,563,103				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/02/2021	02/25/2022	75		4,200.00		(1,183,980)		(161,452)		(4,383,389)			1,022,528				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/09/2021	03/04/2022	125		3,960.00		(3,339,304)		(695,688)		(10,197,852)			2,643,615				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/09/2021	03/04/2022	100		4,140.00		(1,760,742)		(366,821)		(6,453,927)			1,393,921				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/16/2021	03/11/2022	150		4,050.00		(3,827,915)		(797,482)		(11,009,832)			3,030,433				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/16/2021	03/11/2022	75		4,230.00		(1,253,880)		(261,225)		(4,251,072)			992,655				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/23/2021	03/18/2022	150		4,100.00		(3,028,265)		(630,889)		(10,366,140)			2,397,377				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/23/2021	03/18/2022	75		4,280.00		(933,930)		(194,569)		(3,946,931)			739,361				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/30/2021	03/25/2022	150		4,060.00		(3,289,265)		(685,264)		(10,984,054)			2,604,002				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/30/2021	03/25/2022	75		4,250.00		(979,755)		(204,116)		(4,185,978)			775,640				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/06/2021	04/01/2022	150		4,130.00		(3,683,766)		(1,074,432)		(10,072,739)			2,609,334				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/06/2021	04/01/2022	75		4,320.00		(1,135,605)		(331,218)		(3,752,631)			804,387				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/13/2021	04/08/2022	175		4,240.00		(3,803,702)		(1,109,413)		(10,114,289)			2,694,289				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/13/2021	04/08/2022	75		4,440.00		(970,530)		(283,071)		(3,027,193)			687,459				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/20/2021	04/14/2022	175		4,310.00		(3,359,727)		(979,920)		(9,117,259)			2,379,807				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/20/2021	04/14/2022	100		4,500.00		(1,142,142)		(333,125)		(3,593,402)			809,017				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/27/2021	04/22/2022	150		4,310.00		(3,236,766)		(944,057)		(7,900,543)			2,292,709				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/27/2021	04/22/2022	75		4,510.00		(953,355)		(278,062)		(2,684,285)			675,293				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/04/2021	04/29/2022	125		4,360.00		(2,206,929)		(702,205)		(6,115,476)			1,504,724				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/04/2021	04/29/2022	75		4,560.00		(751,080)		(238,980)		(2,434,045)			512,100				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/11/2021	05/06/2022	125		4,350.00		(2,281,179)		(855,442)		(6,290,676)			1,425,737				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/11/2021	05/06/2022	75		4,540.00		(801,030)		(300,386)		(2,600,465)			500,644				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/18/2021	05/13/2022	125		4,300.00		(2,637,304)		(988,989)		(6,890,156)			1,648,315				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/18/2021	05/13/2022	75		4,490.00		(944,805)		(354,302)		(2,945,233)			590,503				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/25/2021	05/20/2022	125		4,320.00		(2,711,554)		(1,016,833)		(6,738,443)			1,694,721				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/25/2021	05/20/2022	100		4,510.00		(1,291,742)		(484,403)		(3,824,939)			807,339				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/01/2021	05/27/2022	100		4,360.00		(1,904,645)		(779,173)		(5,100,943)			1,125,472				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/01/2021	05/27/2022	75		4,550.00		(819,482)		(335,243)		(2,675,643)			484,239				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/08/2021	06/03/2022	100		4,370.00		(2,012,945)		(922,600)		(5,053,990)			1,090,345				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/08/2021	06/03/2022	75		4,560.00		(880,382)		(403,508)		(2,650,333)			476,874				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/15/2021	06/10/2022	125		4,400.00		(2,378,682)		(1,090,229)		(6,067,749)			1,288,453				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/15/2021	06/10/2022	75		4,590.00		(812,282)		(372,296)		(2,521,858)			439,986				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/22/2021	06/17/2022	125		4,410.00		(2,252,307)		(1,032,307)		(6,025,118)			1,220,000				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/22/2021	06/17/2022	100		4,600.00		(997,345)		(457,116)		(3,343,413)			540,228				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/29/2021	06/24/2022	125		4,410.00		(2,608,557)		(1,195,589)		(6,087,840)			1,412,968				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/29/2021	06/24/2022	75		4,600.00		(894,782)		(410,108)		(2,550,544)			484,674				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/06/2021	07/01/2022	175		4,500.00		(3,237,407)		(1,753,595)		(7,366,763)			1,483,811				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/06/2021	07/01/2022	50		4,660.00		(581,320)		(314,882)		(1,513,706)			266,438				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/13/2021	07/08/2022	125		4,540.00		(2,487,432)		(1,347,359)		(4,930,726)			1,140,073				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/13/2021	07/08/2022	25		4,690.00		(327,457)		(177,373)		(716,338)			150,085				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/20/2021	07/15/2022	175		4,580.00		(2,833,157)		(1,534,627)		(6,473,213)			1,298,530				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/20/2021	07/15/2022	25		4,730.00		(258,357)		(139,944)		(663,994)			118,414				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/27/2021	07/22/2022	100		4,490.00		(2,399,845)		(1,299,916)		(4,423,196)			1,099,929				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/27/2021	07/22/2022	75		4,680.00		(1,103,657)		(597,814)		(2,281,787)			505,843				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/03/2021	07/29/2022	100		4,570.00		(2,031,745)		(1,200,576)		(3,870,675)			831,168				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/03/2021	07/29/2022	75		4,750.00		(917,207)		(541,986)		(1,976,643)			375,221				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/10/2021	08/05/2022	100		4,560.00		(2,266,845)		(1,416,778)		(3,991,658)			850,067				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/10/2021	08/05/2022	75		4,750.00		(1,021,982)		(638,739)		(2,016,290)			383,243				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/17/2021	08/12/2022	100		4,600.00		(2,114,145)		(1,321,340)		(3,750,940)			792,804				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/17/2021	08/12/2022	75		4,790.00		(947,057)		(591,911)		(1,871,031)			355,146				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/24/2021	08/19/2022	100		4,590.00		(2,444,345)		(1,527,715)		(3,870,263)			916,629				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/24/2021	08/19/2022	100		4,770.00		(1,542,345)		(963,965)		(2,668,723)			578,379				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/31/2021	08/26/2022	100		4,630.00		(2,449,945)		(1,531,215)		(3,637,546)			918,729				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/31/2021	08/26/2022	75		4,820.00		(1,129,157)		(705,723)		(1,816,865)			423,434				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/07/2021	09/02/2022	75		4,690.00		(1,644,782)		(1,165,054)		(2,460,762)			479,728				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/07/2021	09/02/2022	75		4,880.00		(994,307)		(704,301)		(1,605,533)			290,006				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/14/2021	09/09/2022	100		4,670.00		(2,006,545)		(1,421,303)		(3,452,403)			585,242				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/14/2021	09/09/2022	100		4,860.00		(1,189,645)		(842,665)		(2,289,166)			346,980				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/21/2021	09/16/2022	100		4,630.00		(1,874,445)		(1,327,732)		(3,770,959)			546,713				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/21/2021	09/16/2022	100		4,810.00		(1,127,345)		(798,536)		(2,623,040)			328,809				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/28/2021	09/23/2022	100		4,570.00		(2,215,045)		(1,568,990)		(4,238,141)			646,055				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/28/2021	09/23/2022	100		4,750.00		(1,372,745)		(972,361)		(3,036,854)			400,384				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/05/2021	09/30/2022	125		4,510.00		(3,058,558)		(2,363,432)		(5,895,459)			695,127				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/05/2021	09/30/2022	100		4,705.00		(1,505,446)		(1,163,299)		(3,372,475)			342,147				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/12/2021	10/07/2022	100		4,520.00		(2,292,546)		(1,814,932)		(4,689,792)			477,614				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/12/2021	10/07/2022	75		4,710.00		(1,054,383)		(834,720)		(2,542,972)			219,663				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/19/2021	10/14/2022	100		4,560.00		(2,905,446)		(2,300,145)		(4,450,972)			605,301				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/19/2021	10/14/2022	100		4,740.00		(1,923,446)		(1,522,728)		(3,251,763)			400,718				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/26/2021	10/21/2022	125		4,690.00		(3,086,183)		(2,443,229)		(4,523,874)			642,955				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/26/2021	10/21/2022	75		4,870.00		(1,178,433)		(932,926)		(1,907,100)			245,507				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/02/2021	10/28/2022	100		4,740.00		(2,587,448)		(2,234,614)		(3,347,855)			352,834				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/02/2021	10/28/2022	100		4,930.00		(1,634,048)		(1,411,223)		(2,275,617)			222,825				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/09/2021	11/04/2022	100		4,810.00		(2,579,848)		(2,257,367)		(2,973,589)			322,481				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/09/2021	11/04/2022	100		5,010.00		(1,601,048)		(1,400,917)		(1,941,519)			200,131				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/16/2021	11/11/2022	100		4,830.00		(2,632,448)		(2,303,392)		(2,904,673)			329,056				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/16/2021	11/11/2022	75		5,030.00		(1,238,885)		(1,084,024)		(1,423,567)			154,861				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/23/2021	11/18/2022	100		4,860.00		(2,432,648)		(2,128,567)		(2,782,671)			304,081				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/23/2021	11/18/2022	100		5,060.00		(1,518,048)		(1,328,292)		(1,814,580)			189,756				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/30/2021	11/25/2022	100		4,810.00		(2,456,848)		(2,149,742)		(3,099,446)			307,106				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/30/2021	11/25/2022	75		5,010.00		(1,158,260)		(1,013,477)		(1,548,946)			144,782				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/07/2021	12/02/2022	100		4,740.00		(3,350,048)		(3,210,463)		(3,559,902)			139,585				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/07/2021	12/02/2022	75		4,930.00		(1,727,360)		(1,655,386)		(1,869,572)			71,973				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/07/2021	01/07/2022	250		4,650.00		(2,797,127)		(1,398,564)		(3,074,006)			1,398,564				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/09/2021	01/07/2022	250		4,600.00		(3,610,734)		(1,805,367)		(4,230,124)			1,805,367				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/14/2021	01/14/2022	250		4,775.00		(537,627)		(268,814)		(1,056,207)			268,814				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/14/2021	12/09/2022	100		4,810.00		(2,595,148)		(2,487,017)		(3,187,390)			108,131				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/14/2021	12/09/2022	100		5,010.00		(1,645,848)		(1,577,271)		(2,152,189)			68,577				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/17/2021	01/14/2022	250		4,725.00		(1,067,877)		(533,939)		(1,849,431)			533,939				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/20/2021	01/21/2022	250		4,700.00		(866,914)		(433,457)		(2,480,825)			433,457				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2021	12/16/2022	125		4,840.00		(3,130,061)		(2,999,642)		(3,826,312)			130,419				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2021	12/16/2022	100		5,040.00		(1,566,048)		(1,500,796)		(2,061,567)			65,252				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2021	01/21/2022	250		4,750.00		(885,127)		(442,564)		(1,606,190)			442,564				

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization)/ Accretion	20 Adjustment To Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness At Inception and at Year-end (b)
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2021	12/23/2022	100		4,840.00		(3,323,348)		(3,184,875)		(3,111,242)			138,473				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2021	12/23/2022	125		5,030.00		(2,836,561)		(2,718,371)		(2,692,086)			118,190				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/30/2021	01/28/2022	250		4,775.00		(2,076,877)		(1,038,439)		(1,392,908)			1,038,439				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/30/2021	01/28/2022	250		4,725.00		(3,033,627)		(1,516,814)		(2,204,738)			1,516,814				
MTTR 03/18/22 C15	INDEX LIAB	EX5	Equity/Index	MS-	07/23/2021	03/22/2022	220		15.00		(79,877)		(12,452)		(145,200)			67,424				
MTTR 03/18/22 C 17.5	INDEX LIAB	EX5	Equity/Index	MS-	07/23/2021	03/22/2022	68		17.50		(25,500)		(5,598)		(33,320)			19,902				
FIGS 12/16/22 C50	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2021	12/16/2022	14		50.00		(15,050)		(11,194)		(3,115)			3,856				
FIGS 12/16/22 C50	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2021	12/16/2022	4		50.00		(4,400)		(3,280)		(890)			1,120				
FIGS 12/16/22 C50	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2021	12/16/2022	1		50.00		(1,100)		(827)		(223)			273				
FIGS 12/16/22 C50	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2021	12/16/2022	3		50.00		(3,300)		(2,482)		(668)			818				
FIGS 12/16/22 C55	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2021	12/16/2022	7		55.00		(7,000)		(5,207)		(1,225)			1,793				
FIGS 12/16/22 C55	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2021	12/16/2022	14		55.00		(14,700)		(10,934)		(2,450)			3,766				
0649999999 - Written Options - Hedging Other - Call Options and Warrants											(212,047,155)		(107,748,327)	XXX	(478,450,139)			104,298,828			XXX	XXX
Written Options - Hedging Other - Put Options																						
0659999999 - Written Options - Hedging Other - Put Options														XXX							XXX	XXX
Written Options - Hedging Other - Caps																						
0669999999 - Written Options - Hedging Other - Caps														XXX							XXX	XXX
Written Options - Hedging Other - Floors																						
0679999999 - Written Options - Hedging Other - Floors														XXX							XXX	XXX
Written Options - Hedging Other - Collars																						
0689999999 - Written Options - Hedging Other - Collars														XXX							XXX	XXX
Written Options - Hedging Other - Other																						
0699999999 - Written Options - Hedging Other - Other														XXX							XXX	XXX
0709999999 - Written Options - Hedging Other - Subtotal - Hedging Other											(212,047,155)		(107,748,327)	XXX	(478,450,139)			104,298,828			XXX	XXX
Written Options - Replications - Call Options and Warrants																						
0719999999 - Written Options - Replications - Call Options and Warrants														XXX							XXX	XXX
Written Options - Replications - Put Options																						
0729999999 - Written Options - Replications - Put Options														XXX							XXX	XXX
Written Options - Replications - Caps																						
0739999999 - Written Options - Replications - Caps														XXX							XXX	XXX
Written Options - Replications - Floors																						
0749999999 - Written Options - Replications - Floors														XXX							XXX	XXX
Written Options - Replications - Collars																						
0759999999 - Written Options - Replications - Collars														XXX							XXX	XXX
Written Options - Replications - Other																						
0769999999 - Written Options - Replications - Other														XXX							XXX	XXX
0779999999 - Written Options - Replications - Subtotal - Replications														XXX							XXX	XXX
Written Options - Income Generation - Call Options																						
0789999999 - Written Options - Income Generation - Call Options and Warrants														XXX							XXX	XXX
Written Options - Income Generation - Put Options																						
0799999999 - Written Options - Income Generation - Put Options														XXX							XXX	XXX
Written Options - Income Generation - Caps																						
0809999999 - Written Options - Income Generation - Caps														XXX							XXX	XXX
Written Options - Income Generation - Floors																						
0819999999 - Written Options - Income Generation - Floors														XXX							XXX	XXX
Written Options - Income Generation - Collars																						
0829999999 - Written Options - Income Generation - Collars														XXX							XXX	XXX
Written Options - Income Generation - Other																						
0839999999 - Written Options - Income Generation - Other														XXX							XXX	XXX
0849999999 - Written Options - Income Generation - Subtotal - Income Generation														XXX							XXX	XXX
Written Options - Other - Call Options and Warrants																						
0859999999 - Written Options - Other - Call Options and Warrants														XXX							XXX	XXX
Written Options - Other - Put Options																						
0869999999 - Written Options - Other - Put Options														XXX							XXX	XXX
Written Options - Other - Caps																						
0879999999 - Written Options - Other - Caps														XXX							XXX	XXX
Written Options - Other - Floors																						
0889999999 - Written Options - Other - Floors														XXX							XXX	XXX
Written Options - Other - Collars																						
0899999999 - Written Options - Other - Collars														XXX							XXX	XXX
Written Options - Other - Other																						
0909999999 - Written Options - Other - Other														XXX							XXX	XXX
0919999999 - Written Options - Other - Subtotal - Other														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

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0929999999 - Written Options - Total Written Options - Subtotal - Call Options and Warrants											(212,047,155)		(107,748,327)	XXX	(478,450,139)			104,298,828			XXX	XXX
0939999999 - Written Options - Total Written Options - Subtotal - Put Options														XXX							XXX	XXX
0949999999 - Written Options - Total Written Options - Subtotal - Caps														XXX							XXX	XXX
0959999999 - Written Options - Total Written Options - Subtotal - Floors														XXX							XXX	XXX
0969999999 - Written Options - Total Written Options - Subtotal - Collars														XXX							XXX	XXX
0979999999 - Written Options - Total Written Options - Subtotal - Other														XXX							XXX	XXX
0989999999 - Written Options - Total Written Options - Subtotal - Total Written Options											(212,047,155)		(107,748,327)	XXX	(478,450,139)			104,298,828			XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
0999999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate														XXX							XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																						
1009999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Credit Default														XXX							XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
1019999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange														XXX							XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Total Return																						
1029999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Total Return														XXX							XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																						
1039999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other														XXX							XXX	XXX
1049999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective														XXX							XXX	XXX
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
1059999999 - Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate														XXX							XXX	XXX
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																						
1069999999 - Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Credit Default														XXX							XXX	XXX
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																						
1079999999 - Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange														XXX							XXX	XXX
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Total Return																						
1089999999 - Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Total Return														XXX							XXX	XXX
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																						
1099999999 - Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other														XXX							XXX	XXX
1109999999 - Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective														XXX							XXX	XXX
Swaps - Hedging Other - Interest Rate																						
1119999999 - Swaps - Hedging Other - Interest Rate														XXX							XXX	XXX
Swaps - Hedging Other - Credit Default																						
1129999999 - Swaps - Hedging Other - Credit Default														XXX							XXX	XXX
Swaps - Hedging Other - Foreign Exchange																						
1139999999 - Swaps - Hedging Other - Foreign Exchange														XXX							XXX	XXX
Swaps - Hedging Other - Total Return																						
1149999999 - Swaps - Hedging Other - Total Return														XXX							XXX	XXX
Swaps - Hedging Other - Other																						
SWP: USD 0.430000 10/12/2023		N/A	Interest Rate	JPM-	10/08/2021	10/12/2023		35,000,000	0.4300 / (3L)			(23,605)	255,349		255,349	255,349				233,533		
SWP: USD 0.719500 10/12/2024		N/A	Interest Rate	JPM-	10/08/2021	10/12/2024		78,000,000	0.7195 / (3L)			(102,159)	848,355		848,355	848,355				650,676		
1159999999 - Swaps - Hedging Other - Other												(125,764)	1,103,704	XXX	1,103,704	1,103,704				884,209	XXX	XXX
1169999999 - Swaps - Hedging Other - Subtotal - Hedging Other												(125,764)	1,103,704	XXX	1,103,704	1,103,704				884,209	XXX	XXX
Swaps - Replication - Interest Rate																						
1179999999 - Swaps - Replication - Interest Rate														XXX							XXX	XXX
Swaps - Replication - Credit Default																						
1189999999 - Swaps - Replication - Credit Default														XXX							XXX	XXX
Swaps - Replication - Foreign Exchange																						
1199999999 - Swaps - Replication - Foreign Exchange														XXX							XXX	XXX
Swaps - Replication - Total Return																						
1209999999 - Swaps - Replication - Total Return														XXX							XXX	XXX
Swaps - Replication - Other																						
1219999999 - Swaps - Replication - Other														XXX							XXX	XXX
1229999999 - Swaps - Replication - Subtotal - Replication														XXX							XXX	XXX
Swaps - Income Generation - Interest Rate																						
1239999999 - Swaps - Income Generation - Interest Rate														XXX							XXX	XXX
Swaps - Income Generation - Credit Default																						
1249999999 - Swaps - Income Generation - Credit Default														XXX							XXX	XXX
Swaps - Income Generation - Foreign Exchange																						
1259999999 - Swaps - Income Generation - Foreign Exchange														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

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Swaps - Income Generation - Total Return																						
1269999999 - Swaps - Income Generation - Total Return														XXX							XXX	XXX
Swaps - Income Generation - Other																						
1279999999 - Swaps - Income Generation - Other														XXX							XXX	XXX
1289999999 - Swaps - Income Generation - Subtotal - Income Generation														XXX							XXX	XXX
Swaps - Other - Interest Rate																						
1299999999 - Swaps - Other - Interest Rate														XXX							XXX	XXX
Swaps - Other - Credit Default																						
1309999999 - Swaps - Other - Credit Default														XXX							XXX	XXX
Swaps - Other - Foreign Exchange																						
1319999999 - Swaps - Other - Foreign Exchange														XXX							XXX	XXX
Swaps - Other - Total Return																						
1329999999 - Swaps - Other - Total Return														XXX							XXX	XXX
Swaps - Other - Other																						
1339999999 - Swaps - Other - Other														XXX							XXX	XXX
1349999999 - Swaps - Other - Subtotal - Other														XXX							XXX	XXX
1359999999 - Swaps - Total Swaps - Subtotal - Interest Rate														XXX							XXX	XXX
1369999999 - Swaps - Total Swaps - Subtotal - Credit Default														XXX							XXX	XXX
1379999999 - Total Swaps - Subtotal - Foreign Exchange														XXX							XXX	XXX
1389999999 - Swaps - Total Swaps - Subtotal - Total Return														XXX							XXX	XXX
1399999999 - Swaps - Total Swaps - Subtotal - Other												(125,764)	1,103,704	XXX	1,103,704	1,103,704				884,209	XXX	XXX
1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps												(125,764)	1,103,704	XXX	1,103,704	1,103,704				884,209	XXX	XXX
Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																						
1419999999 - Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108														XXX							XXX	XXX
Forwards - Hedging Effective																						
1429999999 - Forwards - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108														XXX							XXX	XXX
Forwards - Hedging Other																						
EUR/USD FX/FWRD	FX Bonds	D1	Currency	JPM-	10/08/2021	01/13/2022		4,500,000					100,398		100,398		100,398					
EUR/USD FX/FWRD	FX Bonds	D1	Currency	MS-	12/14/2021	01/14/2022		6,582,000					(69,942)		(69,942)		(69,942)					
EUR/USD FX/FWRD	FX Bonds	D1	Currency	MS-	12/14/2021	01/14/2022		31,000					(329)		(329)		(329)					
EUR/USD FX/FWRD	FX Bonds	D1	Currency	MS-	12/14/2021	01/14/2022		47,000					(499)		(499)		(499)					
EUR/USD FX/FWRD	FX Bonds	D1	Currency	MS-	10/22/2021	04/26/2022		3,618,000					111,470		111,470		111,470					
EUR/USD FX/FWRD	FX Bonds	D1	Currency	MS-	10/22/2021	04/26/2022		987,000					30,409		30,409		30,409					
EUR/USD FX/FWRD	FX Bonds	D1	Currency	MS-	10/22/2021	04/26/2022		1,316,000					40,546		40,546		40,546					
GBP/USD FX/FWRD	FX Bonds	D1	Currency	JPM-	12/14/2021	01/14/2022		23,298,000					(719,604)		(719,604)		(719,604)					
GBP/USD FX/FWRD	FX Bonds	D1	Currency	JPM-	12/14/2021	01/14/2022		8,031,000					(248,053)		(248,053)		(248,053)					
GBP/USD FX/FWRD	FX Bonds	D1	Currency	JPM-	12/14/2021	01/14/2022		628,000					(19,397)		(19,397)		(19,397)					
1439999999 - Forwards - Hedging Other													(775,002)	XXX	(775,002)		(775,002)				XXX	XXX
Forwards - Replication																						
1449999999 - Forwards - Replication														XXX							XXX	XXX
Forwards - Income Generation																						
1459999999 - Forwards - Income Generation														XXX							XXX	XXX
Forwards - Other																						
1469999999 - Forwards - Other														XXX							XXX	XXX
1479999999 - Forwards - Subtotal - Forwards													(775,002)	XXX	(775,002)		(775,002)				XXX	XXX
SSAP No. 108 Adjustments - Offset to VM-21																						
1489999999 - SSAP No. 108 Adjustments - Offset to VM-21														XXX							XXX	XXX
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																						
1499999999 - SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities														XXX							XXX	XXX
1509999999 SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108														XXX							XXX	XXX
1699999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108														XXX							XXX	XXX
1709999999 Subtotal - Hedging Other										34,726,286	369,191,404	936,341	211,084,196	XXX	575,467,545	(110,121)	(775,002)	(184,310,503)		884,209	XXX	XXX
1719999999 Subtotal - Replication														XXX							XXX	XXX
1729999999 Subtotal - Income Generation														XXX							XXX	XXX
1739999999 Subtotal - Other														XXX							XXX	XXX
1749999999 Subtotal – Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 Totals										34,726,286	369,191,404	936,341	211,084,196	XXX	575,467,545	(110,121)	(775,002)	(184,310,503)		884,209	XXX	XXX

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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 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	Consider-ation 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 (Amortiz-ation)/ 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																								
0019999999 - Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																	XXX							XXX
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																								
0029999999 - Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																	XXX							XXX
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																								
0039999999 - Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																	XXX							XXX
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																								
0049999999 - Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																	XXX							XXX
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																								
0059999999 - Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																	XXX							XXX
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																								
0069999999 - Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																	XXX							XXX
0079999999 - Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective																	XXX							XXX
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																								
0089999999 - Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																	XXX							XXX
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																								
0099999999 - Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																	XXX							XXX
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																								
0109999999 - Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																	XXX							XXX
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																								
0119999999 - Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																	XXX							XXX
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																								
0129999999 - Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																	XXX							XXX
Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																								
0139999999 - Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																	XXX							XXX
0149999999 - Purchased Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective																	XXX							XXX
Purchased Options - Hedging Other - Call Options and Warrants																								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/14/2020	01/08/2021	01/08/2021	EXERCISE	275		3,255.00	5,851,849		15,666,175						(243,827)	15,666,175			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/03/2020	01/15/2021	01/12/2021	EXERCISE	200		3,250.00	494,916		11,039,689						(27,495)	11,039,689			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/21/2020	01/15/2021	01/15/2021	EXERCISE	175		3,295.00	3,597,731		8,281,850						(149,905)	8,281,850			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/28/2020	01/22/2021	01/22/2021	EXERCISE	200		3,325.00	3,333,092		10,329,375						(138,879)	10,329,375			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/04/2020	01/29/2021	01/29/2021	EXERCISE	250		3,275.00	5,234,113		10,980,975						(237,914)	10,980,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/11/2020	02/05/2021	02/05/2021	EXERCISE	225		3,305.00	5,219,878		13,091,150						(652,485)	13,091,150			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/18/2020	02/12/2021	02/12/2021	EXERCISE	200		3,365.00	3,908,492		11,396,575						(488,561)	11,396,575			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/25/2020	02/19/2021	02/19/2021	EXERCISE	200		3,375.00	2,003,892		10,634,175						(250,486)	10,634,175			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/03/2020	02/26/2021	02/26/2021	EXERCISE	250		3,105.00	4,904,863		17,653,725						(668,845)	17,653,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/22/2021	02/26/2021	02/26/2021	EXERCISE	200		3,700.00		3,756,111	2,222,975						(3,756,111)	2,222,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/10/2020	03/05/2021	03/05/2021	EXERCISE	250		3,035.00	3,837,363		20,173,475						(799,451)	20,173,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/27/2021	03/05/2021	03/05/2021	EXERCISE	250		3,600.00		6,047,638	6,048,475						(6,047,638)	6,048,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/02/2021	03/05/2021	03/05/2021	EXERCISE	100		3,650.00		2,288,358	1,919,375						(2,288,358)	1,919,375			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/17/2020	03/12/2021	03/12/2021	EXERCISE	300		2,685.00	7,435,635		37,750,175						(1,549,091)	37,750,175			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/28/2021	03/12/2021	03/12/2021	EXERCISE	125		3,600.00		3,169,071	4,291,738						(3,169,071)	4,291,738			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/29/2021	03/12/2021	03/12/2021	EXERCISE	125		3,600.00		2,693,909	4,291,738						(2,693,909)	4,291,738			

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 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	Consider-ation 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 (Amortiz-ation)/ 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 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/02/2021	03/12/2021	03/12/2021	EXERCISE	100		3,650.00		2,365,058	2,933,375						(2,365,058)	2,933,375			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/25/2020	03/19/2021	03/19/2021	EXERCISE	375		2,465.00	12,384,168		54,303,725						(2,580,035)	54,303,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/01/2020	03/19/2021	03/19/2021	EXERCISE	325		2,480.00	9,998,446		48,572,525						(2,272,374)	48,572,525			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/06/2020	03/19/2021	03/19/2021	EXERCISE	75		3,000.00	798,975		6,844,625						(181,585)	6,844,625			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/10/2021	03/19/2021	03/19/2021	EXERCISE	175		3,750.00		3,527,986	2,854,238						(3,527,986)	2,854,238			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/12/2021	03/19/2021	03/19/2021	EXERCISE	175		3,750.00		3,535,273	2,854,238						(3,535,273)	2,854,238			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/17/2021	03/26/2021	03/26/2021	EXERCISE	200		3,750.00		4,391,311	4,490,788						(4,391,311)	4,490,788			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/18/2021	03/26/2021	03/26/2021	EXERCISE	200		3,750.00		4,082,111	4,490,788						(4,082,111)	4,490,788			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/07/2020	04/01/2021	04/01/2021	EXERCISE	350		2,545.00	14,291,357		51,620,425						(4,168,312)	51,620,425			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/26/2021	04/01/2021	04/01/2021	EXERCISE	250		3,650.00		6,125,812	9,246,725						(6,125,812)	9,246,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/01/2021	04/01/2021	04/01/2021	EXERCISE	250		3,700.00		6,002,972	7,996,725						(6,002,972)	7,996,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/14/2020	04/09/2021	04/09/2021	EXERCISE	350		2,705.00	12,845,878		49,832,975						(3,746,714)	49,832,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/08/2021	04/09/2021	04/09/2021	EXERCISE	250		3,600.00		7,577,138	13,219,975						(7,577,138)	13,219,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/22/2021	04/09/2021	04/09/2021	EXERCISE	250		3,700.00		6,360,888	10,719,975						(6,360,888)	10,719,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/21/2020	04/16/2021	04/16/2021	EXERCISE	375		2,800.00	11,015,815		51,955,100						(3,212,946)	51,955,100			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/17/2021	04/16/2021	04/16/2021	EXERCISE	250		3,750.00		5,885,912	10,886,725						(5,885,912)	10,886,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/25/2021	04/16/2021	04/16/2021	EXERCISE	250		3,700.00		5,565,481	12,136,725						(5,565,481)	12,136,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/28/2020	04/23/2021	04/23/2021	EXERCISE	300		2,800.00	10,070,553		41,405,075						(2,937,245)	41,405,075			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/26/2021	04/23/2021	04/23/2021	EXERCISE	250		3,700.00		6,001,796	12,004,225						(6,001,796)	12,004,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/31/2021	04/23/2021	04/23/2021	EXERCISE	250		3,725.00		6,857,888	11,379,225						(6,857,888)	11,379,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/05/2020	04/30/2021	04/30/2021	EXERCISE	275		2,890.00	7,941,330		35,507,150						(2,526,787)	35,507,150			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/01/2021	04/30/2021	04/30/2021	EXERCISE	250		3,800.00		5,770,137	9,529,225						(5,770,137)	9,529,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/01/2021	04/30/2021	04/30/2021	EXERCISE	250		3,825.00		5,213,137	8,904,225						(5,213,137)	8,904,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/12/2020	05/07/2021	05/07/2021	EXERCISE	275		2,860.00	8,222,655		37,746,475						(3,083,495)	37,746,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/07/2021	05/07/2021	05/07/2021	EXERCISE	250		3,925.00		4,392,387	7,689,975						(4,392,387)	7,689,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/09/2021	05/07/2021	05/07/2021	EXERCISE	250		3,950.00		4,391,887	7,064,975						(4,391,887)	7,064,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/19/2020	05/14/2021	05/14/2021	EXERCISE	325		2,870.00	10,594,207		42,375,100						(3,972,828)	42,375,100			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/14/2021	05/14/2021	05/14/2021	EXERCISE	250		3,950.00		5,060,887	5,596,225						(5,060,887)	5,596,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/16/2021	05/14/2021	05/14/2021	EXERCISE	250		3,900.00		7,196,785	6,846,225						(7,196,785)	6,846,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/26/2020	05/21/2021	05/21/2021	EXERCISE	275		2,940.00	8,605,455		33,436,125						(3,227,045)	33,436,125			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/21/2021	05/21/2021	05/21/2021	EXERCISE	250		3,925.00		6,321,137	5,771,475						(6,321,137)	5,771,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/23/2021	05/21/2021	05/21/2021	EXERCISE	250		3,875.00		7,775,997	7,021,475						(7,775,997)	7,021,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/02/2020	05/28/2021	05/28/2021	EXERCISE	225		3,000.00	6,899,977		27,092,450						(2,822,718)	27,092,450			

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 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	Consider-ation 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 (Amortiz-ation)/ 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 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/29/2021	05/28/2021	05/28/2021	EXERCISE	250		3,900.00		7,587,849	7,602,725						(7,587,849)	7,602,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/30/2021	05/28/2021	05/28/2021	EXERCISE	250		3,975.00		5,798,137	5,727,725						(5,798,137)	5,727,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/09/2020	06/04/2021	06/04/2021	EXERCISE	250		3,090.00	8,494,391		28,497,225						(3,893,263)	28,497,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/04/2021	06/04/2021	06/04/2021	EXERCISE	250		4,025.00		3,932,637	5,122,225						(3,932,637)	5,122,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/06/2021	06/04/2021	06/04/2021	EXERCISE	250		4,000.00		5,288,137	5,747,225						(5,288,137)	5,747,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2020	06/11/2021	06/11/2021	EXERCISE	250		3,120.00	7,280,141		28,185,975						(3,336,731)	28,185,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2020	06/11/2021	06/11/2021	EXERCISE	25		3,110.00	740,319		2,843,575						(339,313)	2,843,575			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/11/2021	06/11/2021	06/11/2021	EXERCISE	250		4,025.00		4,015,387	5,560,975						(4,015,387)	5,560,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/13/2021	06/11/2021	06/11/2021	EXERCISE	250		4,000.00		4,334,865	6,185,975						(4,334,865)	6,185,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/23/2020	06/18/2021	06/18/2021	EXERCISE	250		3,100.00	7,901,641		26,661,225						(3,621,585)	26,661,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/20/2021	06/18/2021	06/18/2021	EXERCISE	250		3,900.00		7,119,031	6,661,225						(7,119,031)	6,661,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/21/2021	06/18/2021	06/18/2021	EXERCISE	250		3,950.00		5,771,571	5,411,225						(5,771,571)	5,411,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/30/2020	06/25/2021	06/25/2021	EXERCISE	250		3,090.00	6,901,641		29,767,475						(3,163,252)	29,767,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/27/2021	06/25/2021	06/25/2021	EXERCISE	250		3,975.00		6,035,137	7,642,475						(6,035,137)	7,642,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/28/2021	06/25/2021	06/25/2021	EXERCISE	250		3,950.00		6,844,387	8,267,475						(6,844,387)	8,267,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/07/2020	07/02/2021	07/02/2021	EXERCISE	225		3,100.00	6,997,852		28,177,625						(3,790,503)	28,177,625			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/02/2021	07/02/2021	07/02/2021	EXERCISE	250		4,050.00		4,487,788	7,558,475						(4,487,788)	7,558,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/03/2021	07/02/2021	07/02/2021	EXERCISE	250		4,000.00		5,472,139	8,808,475						(5,472,139)	8,808,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/14/2020	07/09/2021	07/09/2021	EXERCISE	200		3,190.00	5,434,714		23,590,975						(2,943,803)	23,590,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/09/2021	07/09/2021	07/09/2021	EXERCISE	250		4,000.00		6,200,381	9,238,725						(6,200,381)	9,238,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/10/2021	07/09/2021	07/09/2021	EXERCISE	250		4,050.00		5,206,131	7,988,725						(5,206,131)	7,988,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/21/2020	07/16/2021	07/16/2021	EXERCISE	250		3,200.00	7,723,641		28,178,975						(4,183,639)	28,178,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/15/2021	07/16/2021	07/16/2021	EXERCISE	250		4,050.00		5,381,381	6,928,975						(5,381,381)	6,928,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2021	07/16/2021	07/16/2021	EXERCISE	250		4,000.00		6,341,881	8,178,975						(6,341,881)	8,178,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/28/2020	07/23/2021	07/23/2021	EXERCISE	250		3,240.00	6,738,891		29,294,725						(3,650,233)	29,294,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/21/2021	07/23/2021	07/23/2021	EXERCISE	250		4,050.00		4,999,328	9,044,725						(4,999,328)	9,044,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/24/2021	07/23/2021	07/23/2021	EXERCISE	250		4,000.00		6,977,047	10,294,725						(6,977,047)	10,294,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/04/2020	07/30/2021	07/30/2021	EXERCISE	225		3,240.00	6,869,377		25,993,325						(4,085,197)	25,993,325			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2021	07/30/2021	07/30/2021	EXERCISE	250		4,200.00		2,965,381	4,881,475						(2,965,381)	4,881,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/01/2021	07/30/2021	07/30/2021	EXERCISE	250		4,000.00		8,009,881	9,881,475						(8,009,881)	9,881,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/11/2020	08/06/2021	08/06/2021	EXERCISE	225		3,320.00	6,770,827		25,121,675						(4,231,767)	25,121,675			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/02/2021	08/06/2021	08/06/2021	EXERCISE	250		4,200.00		4,022,016	5,912,975						(4,022,016)	5,912,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/06/2021	08/06/2021	08/06/2021	EXERCISE	250		4,000.00		8,472,881	10,912,975						(8,472,881)	10,912,975			

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 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	Consider-ation 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 (Amortiz-ation)/ 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 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/18/2021	08/13/2021	08/13/2021	EXERCISE	250		3,360.00	7,278,390		27,699,975						(4,548,994)	27,699,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/13/2021	08/13/2021	08/13/2021	EXERCISE	250		4,225.00		4,448,555	6,074,975						(4,448,555)	6,074,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/15/2021	08/13/2021	08/13/2021	EXERCISE	250		3,975.00		9,971,381	12,324,975						(9,971,381)	12,324,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/25/2020	08/20/2021	08/20/2021	EXERCISE	225		3,380.00	6,995,827		23,887,550						(4,372,392)	23,887,550			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/19/2021	08/20/2021	08/20/2021	EXERCISE	250		4,175.00		3,444,247	6,666,725						(3,444,247)	6,666,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/20/2021	08/20/2021	08/20/2021	EXERCISE	250		3,975.00		9,232,881	11,666,725						(9,232,881)	11,666,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/01/2020	08/27/2021	08/27/2021	EXERCISE	250		3,460.00	8,309,138		26,234,225						(5,665,321)	26,234,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/27/2021	08/27/2021	08/27/2021	EXERCISE	250		4,250.00		4,455,920	6,484,225						(4,455,920)	6,484,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/28/2021	08/27/2021	08/27/2021	EXERCISE	250		4,000.00		10,411,881	12,734,225						(10,411,881)	12,734,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/08/2020	09/03/2021	09/03/2021	EXERCISE	200		3,500.00	4,678,911		20,708,575						(3,314,229)	20,708,575			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2021	09/03/2021	09/03/2021	EXERCISE	250		4,300.00		3,600,981	5,885,725						(3,600,981)	5,885,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/05/2021	09/03/2021	09/03/2021	EXERCISE	250		4,000.00		10,697,131	13,385,725						(10,697,131)	13,385,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/15/2020	09/10/2021	09/10/2021	EXERCISE	250		3,360.00	8,046,138		27,464,475						(5,699,348)	27,464,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/10/2021	09/10/2021	09/10/2021	EXERCISE	250		4,300.00		4,181,381	3,964,475						(4,181,381)	3,964,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/11/2021	09/10/2021	09/10/2021	EXERCISE	250		4,075.00		9,425,631	9,589,475						(9,425,631)	9,589,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/22/2020	09/17/2021	09/17/2021	EXERCISE	250		3,370.00	6,446,888		26,574,725						(4,566,545)	26,574,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2021	09/17/2021	09/17/2021	EXERCISE	250		4,300.00		4,416,648	3,324,725						(4,416,648)	3,324,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/19/2021	09/17/2021	09/17/2021	EXERCISE	250		4,050.00		9,248,523	9,574,725						(9,248,523)	9,574,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/29/2020	09/24/2021	09/24/2021	EXERCISE	250		3,270.00	8,539,138		29,636,975						(6,048,556)	29,636,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2021	09/24/2021	09/24/2021	EXERCISE	250		4,300.00		5,295,381	3,886,975						(5,295,381)	3,886,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/26/2021	09/24/2021	09/24/2021	EXERCISE	250		4,000.00		12,183,062	11,386,975						(12,183,062)	11,386,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/06/2020	10/01/2021	10/01/2021	EXERCISE	250		3,360.00	8,307,888		24,925,975						(6,577,078)	24,925,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/31/2021	10/01/2021	10/01/2021	EXERCISE	250		4,325.00		5,647,881	243,117						(5,647,881)	243,117			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/02/2021	10/01/2021	10/01/2021	EXERCISE	250		4,025.00		13,030,381	8,300,975						(13,030,381)	8,300,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/03/2021	10/08/2021	10/05/2021	EXERCISE	100		4,400.00		1,664,152	91,841						(1,664,152)	91,841			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/03/2021	10/08/2021	10/06/2021	EXERCISE	150		4,400.00		2,496,228	34,271						(2,496,228)	34,271			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/13/2021	10/08/2021	10/08/2021	EXERCISE	225		3,410.00	7,971,424		22,080,125						(6,310,711)	22,080,125			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/07/2021	10/08/2021	10/08/2021	EXERCISE	250		4,100.00		10,942,881	7,283,475						(10,942,881)	7,283,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/13/2021	10/15/2021	10/11/2021	EXERCISE	50		4,400.00		614,077	103,920						(614,077)	103,920			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/13/2021	10/15/2021	10/12/2021	EXERCISE	50		4,400.00		614,077	58,920						(614,077)	58,920			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/13/2021	10/15/2021	10/14/2021	EXERCISE	25		4,400.00		307,039	77,708						(307,039)	77,708			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/20/2020	10/15/2021	10/15/2021	EXERCISE	225		3,490.00	6,364,024		22,080,800						(5,038,186)	22,080,800			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/13/2021	10/15/2021	10/15/2021	EXERCISE	125		4,275.00		2,817,693	2,454,600						(2,817,693)	2,454,600			

SCHEDULE DB - PART A - SECTION 2

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S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/16/2021	10/15/2021	10/15/2021	EXERCISE	250		4,100.00		9,852,881	9,284,225						(9,852,881)	9,284,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/27/2020	10/22/2021	10/22/2021	EXERCISE	250		3,450.00	6,567,138		27,372,475						(5,198,984)	27,372,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/21/2021	10/22/2021	10/22/2021	EXERCISE	125		4,300.00		1,806,693	3,061,225						(1,806,693)	3,061,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/21/2021	10/22/2021	10/22/2021	EXERCISE	125		4,400.00		951,693	1,811,225						(951,693)	1,811,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/23/2021	10/22/2021	10/22/2021	EXERCISE	250		4,100.00		9,189,626	11,122,475						(9,189,626)	11,122,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/03/2020	10/29/2021	10/29/2021	EXERCISE	250		3,350.00	7,408,638		31,384,475						(6,398,369)	31,384,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/28/2021	10/29/2021	10/29/2021	EXERCISE	250		4,100.00		7,386,198	12,634,475						(7,386,198)	12,634,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/30/2021	10/29/2021	10/29/2021	EXERCISE	125		4,300.00		1,450,050	3,817,225						(1,450,050)	3,817,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/30/2021	10/29/2021	10/29/2021	EXERCISE	125		4,425.00		513,085	2,254,725						(513,085)	2,254,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/10/2020	11/05/2021	11/05/2021	EXERCISE	250		3,420.00	8,629,888		31,938,225						(7,551,152)	31,938,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/04/2021	11/05/2021	11/05/2021	EXERCISE	250		4,000.00		8,330,878	17,438,225						(8,330,878)	17,438,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/07/2021	11/05/2021	11/05/2021	EXERCISE	125		4,200.00		3,202,692	6,219,100						(3,202,692)	6,219,100			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/07/2021	11/05/2021	11/05/2021	EXERCISE	125		4,300.00		2,145,192	4,969,100						(2,145,192)	4,969,100			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/17/2020	11/12/2021	11/12/2021	EXERCISE	225		3,540.00	7,249,174		25,714,100						(6,343,028)	25,714,100			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/12/2021	11/12/2021	11/12/2021	EXERCISE	125		4,250.00		1,977,471	5,410,600						(1,977,471)	5,410,600			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/12/2021	11/12/2021	11/12/2021	EXERCISE	125		4,350.00		1,078,220	4,160,600						(1,078,220)	4,160,600			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/14/2021	11/12/2021	11/12/2021	EXERCISE	250		4,125.00		7,815,628	13,946,225						(7,815,628)	13,946,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/24/2020	11/19/2021	11/19/2021	EXERCISE	275		3,590.00	8,215,226		30,468,875						(7,188,323)	30,468,875			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/19/2021	11/19/2021	11/19/2021	EXERCISE	125		4,300.00		2,916,442	4,974,475						(2,916,442)	4,974,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/19/2021	11/19/2021	11/19/2021	EXERCISE	125		4,400.00		1,828,868	3,724,475						(1,828,868)	3,724,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/21/2021	11/19/2021	11/19/2021	EXERCISE	250		4,125.00		10,322,878	14,323,975						(10,322,878)	14,323,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/01/2020	11/26/2021	11/26/2021	EXERCISE	200		3,620.00	6,084,511		19,492,375						(5,807,942)	19,492,375			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/26/2021	11/26/2021	11/26/2021	EXERCISE	125		4,400.00		2,685,192	2,432,725						(2,685,192)	2,432,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/26/2021	11/26/2021	11/26/2021	EXERCISE	125		4,500.00		1,612,692	1,182,725						(1,612,692)	1,182,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/28/2021	11/26/2021	11/26/2021	EXERCISE	250		4,200.00		9,934,128	9,865,475						(9,934,128)	9,865,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2020	12/03/2021	12/03/2021	EXERCISE	225		3,660.00	6,760,474		19,764,650						(6,478,788)	19,764,650			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/01/2021	12/03/2021	12/03/2021	EXERCISE	125		4,450.00		2,308,939	1,105,350						(2,308,939)	1,105,350			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/01/2021	12/03/2021	12/03/2021	EXPIRATION	125		4,550.00		1,309,995							(1,309,995)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/04/2021	12/03/2021	12/03/2021	EXERCISE	250		4,225.00		11,342,873	7,835,725						(11,342,873)	7,835,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/15/2020	12/10/2021	12/10/2021	EXERCISE	250		3,680.00	7,205,888		25,800,475						(6,905,642)	25,800,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/09/2021	12/10/2021	12/10/2021	EXERCISE	125		4,575.00		1,847,564	1,712,725						(1,847,564)	1,712,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/09/2021	12/10/2021	12/10/2021	EXERCISE	125		4,675.00		926,314	462,725						(926,314)	462,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/10/2021	12/10/2021	12/10/2021	EXERCISE	250		4,425.00		6,156,758	7,175,475						(6,156,758)	7,175,475			

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 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	Consider-ation 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 (Amortiz-ation)/ 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 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2020	12/17/2021	12/17/2021	EXERCISE	275		3,700.00	7,795,851		25,317,575						(7,471,024)	25,317,575			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/16/2021	12/17/2021	12/17/2021	EXERCISE	125		4,550.00		2,396,189	882,975						(2,396,189)	882,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/16/2021	12/17/2021	12/17/2021	EXPIRATION	125		4,625.00		1,624,939							(1,624,939)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/18/2021	12/17/2021	12/17/2021	EXERCISE	250		4,350.00		9,132,873	6,765,975						(9,132,873)	6,765,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/29/2020	12/23/2021	12/23/2021	EXERCISE	175		3,700.00	5,271,448		17,951,300						(5,051,804)	17,951,300			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/22/2021	12/23/2021	12/23/2021	EXERCISE	125		4,525.00		2,948,439	2,509,850						(2,948,439)	2,509,850			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/22/2021	12/23/2021	12/23/2021	EXERCISE	125		4,625.00		1,876,189	1,259,850						(1,876,189)	1,259,850			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/23/2021	12/23/2021	12/23/2021	EXERCISE	250		4,325.00		8,764,977	10,019,725						(8,764,977)	10,019,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2021	01/21/2022	12/30/2021	EXERCISE	125		4,550.00		3,313,939	3,275,936						(3,313,939)	3,275,936			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2021	01/21/2022	12/30/2021	EXERCISE	125		4,650.00		2,175,189	2,139,686						(2,175,189)	2,139,686			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/05/2021	12/31/2021	12/31/2021	EXERCISE	225		3,710.00		6,506,899	23,089,025						(6,506,899)	23,089,025			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/29/2021	12/31/2021	12/31/2021	EXERCISE	125		4,500.00		2,713,295	3,327,225						(2,713,295)	3,327,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/29/2021	12/31/2021	12/31/2021	EXERCISE	125		4,625.00		1,495,333	1,764,725						(1,495,333)	1,764,725			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/02/2021	12/31/2021	12/31/2021	EXERCISE	250		4,275.00		8,292,863	12,279,475						(8,292,863)	12,279,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	01/02/2020	01/02/2021	01/02/2021	EXPIRATION	3,376		3,257.85	117,700								(633)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/02/2020	01/02/2021	01/02/2021	EXPIRATION	5,679		3,257.85	329,300								(1,770)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	01/08/2020	01/08/2021	01/08/2021	EXPIRATION	3,228		3,253.05	130,200								(2,800)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	01/08/2020	01/08/2021	01/08/2021	EXPIRATION	3,228		3,253.05	198,450								(4,268)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	01/15/2020	01/15/2021	01/15/2021	EXPIRATION	3,952		3,289.29	176,800								(7,129)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	01/15/2020	01/15/2021	01/15/2021	EXPIRATION	4,712		3,289.29	317,750								(12,813)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	01/22/2020	01/22/2021	01/22/2021	EXPIRATION	3,462		3,321.75	157,550								(9,317)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	01/22/2020	01/22/2021	01/22/2021	EXPIRATION	4,516		3,321.75	304,500								(18,008)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2020	01/29/2021	01/29/2021	EXPIRATION	5,957		3,273.40	239,850								(18,698)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WF-	01/29/2020	01/29/2021	01/29/2021	EXPIRATION	7,637		3,273.40	465,000								(36,250)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	02/05/2020	02/05/2021	02/05/2021	EXPIRATION	4,948		3,334.69	202,950								(19,828)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	02/05/2020	02/05/2021	02/05/2021	EXPIRATION	5,548		3,334.69	347,800								(33,980)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	02/12/2020	02/12/2021	02/12/2021	EXPIRATION	5,178		3,379.45	201,250								(23,710)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	02/12/2020	02/12/2021	02/12/2021	EXPIRATION	5,178		3,379.45	316,750								(37,318)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	02/19/2020	02/19/2021	02/19/2021	EXPIRATION	2,806		3,386.15	101,650								(14,021)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	02/19/2020	02/19/2021	02/19/2021	EXPIRATION	3,101		3,386.15	207,900								(28,676)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	02/26/2020	02/26/2021	02/26/2021	EXPIRATION	7,380		3,116.39	223,100								(35,260)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	02/26/2020	02/26/2021	02/26/2021	EXPIRATION	8,503		3,116.39	434,600								(68,687)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/04/2020	03/04/2021	03/04/2021	EXPIRATION	4,473		3,130.12	114,800								(20,368)				

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 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	Consider-ation 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 (Amortiz-ation)/ 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 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	03/04/2020	03/04/2021	03/04/2021	EXPIRATION	6,230		3,130.12	273,000								(48,435)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/11/2020	03/11/2021	03/11/2021	EXERCISE	6,384		2,741.38	113,750		1,890,811						(22,322)	1,890,811			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/11/2020	03/11/2021	03/11/2021	EXERCISE	7,478		2,741.38	235,750		3,137,450						(46,263)	3,137,450			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/18/2020	03/18/2021	03/18/2021	EXERCISE	7,714		2,398.10	123,950		1,473,322						(26,656)	1,473,322			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	03/18/2020	03/18/2021	03/18/2021	EXERCISE	8,757		2,398.10	193,200		2,617,418						(41,548)	2,617,418			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/25/2020	03/25/2021	03/25/2021	EXERCISE	7,069		2,475.56	126,000		894,215						(29,468)	894,215			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	03/25/2020	03/25/2021	03/25/2021	EXERCISE	9,089		2,475.56	261,000		2,162,205						(61,040)	2,162,205			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/01/2020	04/01/2021	04/01/2021	EXERCISE	6,679		2,470.50	110,550		339,812						(27,945)	339,812			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	04/01/2020	04/01/2021	04/01/2021	EXERCISE	8,096		2,470.50	202,000		1,131,893						(51,061)	1,131,893			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/08/2020	04/08/2021	04/08/2021	EXERCISE	6,364		2,749.98	136,500		792,947						(37,158)	792,947			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	04/08/2020	04/08/2021	04/08/2021	EXERCISE	6,546		2,749.98	226,800		1,544,603						(61,740)	1,544,603			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	04/15/2020	04/15/2021	04/15/2021	EXERCISE	6,647		2,783.36	148,000		2,350,871						(43,167)	2,350,871			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	04/15/2020	04/15/2021	04/15/2021	EXERCISE	8,623		2,783.36	297,600		4,129,778						(86,800)	4,129,778			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	04/22/2020	04/22/2021	04/22/2021	EXERCISE	8,752		2,799.31	176,400		2,329,994						(54,880)	2,329,994			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	04/22/2020	04/22/2021	04/22/2021	EXERCISE	8,931		2,799.31	285,000		3,502,545						(88,667)	3,502,545			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	05/06/2020	05/06/2021	05/06/2021	EXERCISE	11,844		2,828.42	244,550		2,135,280						(85,461)	2,135,280			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	05/06/2020	05/06/2021	05/06/2021	EXERCISE	13,435		2,828.42	463,600		3,875,677						(162,011)	3,875,677			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	05/13/2020	05/13/2021	05/13/2021	EXERCISE	6,206		2,820.00	134,750		1,557,791						(49,626)	1,557,791			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	05/13/2020	05/13/2021	05/13/2021	EXERCISE	7,624		2,820.00	251,550		2,687,857						(92,641)	2,687,857			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	05/20/2020	05/20/2021	05/20/2021	EXERCISE	5,384		2,971.61	131,200		1,463,627						(50,787)	1,463,627			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	05/20/2020	05/20/2021	05/20/2021	EXERCISE	7,403		2,971.61	288,200		2,776,823						(111,561)	2,776,823			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	05/27/2020	05/27/2021	05/27/2021	EXERCISE	5,105		3,036.13	125,550		620,908						(50,963)	620,908			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	05/27/2020	05/27/2021	05/27/2021	EXERCISE	7,905		3,036.13	288,000		1,678,620						(116,903)	1,678,620			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/03/2020	06/03/2021	06/03/2021	EXERCISE	3,522		3,122.87	90,200		571,254						(38,335)	571,254			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	06/03/2020	06/03/2021	06/03/2021	EXERCISE	4,163		3,122.87	178,100		1,084,619						(75,693)	1,084,619			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/10/2020	06/10/2021	06/10/2021	EXERCISE	4,702		3,190.14	124,500		1,323,564						(55,333)	1,323,564			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	06/10/2020	06/10/2021	06/10/2021	EXERCISE	6,113		3,190.14	243,750		2,287,287						(108,333)	2,287,287			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	06/17/2020	06/17/2021	06/17/2021	EXERCISE	3,694		3,113.49	88,550		2,137,784						(41,077)	2,137,784			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	06/17/2020	06/17/2021	06/17/2021	EXERCISE	5,300		3,113.49	201,300		1,117,789						(93,381)	1,117,789			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	06/24/2020	06/24/2021	06/24/2021	EXERCISE	4,426		3,050.33	102,600		539,566						(49,590)	539,566			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	06/24/2020	06/24/2021	06/24/2021	EXERCISE	6,557		3,050.33	234,000		1,519,357						(113,100)	1,519,357			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	07/01/2020	07/01/2021	07/01/2021	EXERCISE	4,975		3,115.86	133,300		427,584						(67,008)	427,584			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	07/01/2020	07/01/2021	07/01/2021	EXERCISE	5,135		3,115.86	203,200		953,377						(102,146)	953,377			

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 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	Consider-ation 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 (Amortiz-ation)/ 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 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	07/08/2020	07/08/2021	07/08/2021	EXERCISE	3,155		3,169.94	79,000		678,697						(41,199)	678,697			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	07/08/2020	07/08/2021	07/08/2021	EXERCISE	4,574		3,169.94	187,050		1,571,361						(97,548)	1,571,361			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	07/17/2020	07/17/2021	07/17/2021	EXERCISE	3,409		3,226.56	80,300		1,236,362						(43,388)	1,236,362			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	07/17/2020	07/17/2021	07/17/2021	EXERCISE	3,874		3,226.56	163,750		1,967,457						(88,478)	1,967,457			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	07/22/2020	07/22/2021	07/22/2021	EXERCISE	3,663		3,276.02	90,000		1,015,817						(50,323)	1,015,817			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	07/22/2020	07/22/2021	07/22/2021	EXERCISE	4,731		3,276.02	206,150		2,009,596						(115,267)	2,009,596			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	08/05/2020	08/05/2021	08/05/2021	EXERCISE	7,663		3,327.77	191,250		2,170,077						(114,133)	2,170,077			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/05/2020	08/05/2021	08/05/2021	EXERCISE	7,663		3,327.77	323,850		3,201,519						(193,265)	3,201,519			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	08/12/2020	08/12/2021	08/12/2021	EXERCISE	3,698		3,380.35	93,750		744,600						(57,712)	744,600			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	08/12/2020	08/12/2021	08/12/2021	EXERCISE	4,142		3,380.35	193,200		1,393,958						(118,932)	1,393,958			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	08/19/2020	08/19/2021	08/19/2021	EXERCISE	3,852		3,374.85	98,800		887,867						(62,680)	887,867			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	08/19/2020	08/19/2021	08/19/2021	EXERCISE	4,148		3,374.85	190,400		1,541,865						(120,791)	1,541,865			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	08/26/2020	08/26/2021	08/26/2021	EXERCISE	3,593		3,478.73	98,750		433,561						(64,506)	433,561			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	08/26/2020	08/26/2021	08/26/2021	EXERCISE	3,881		3,478.73	178,200		958,111						(116,405)	958,111			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/02/2020	09/02/2021	09/02/2021	EXERCISE	3,351		3,580.84	94,800		313,639						(63,727)	313,639			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	09/02/2020	09/02/2021	09/02/2021	EXERCISE	3,770		3,580.84	178,200		784,764						(119,790)	784,764			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/09/2020	09/09/2021	09/09/2021	EXERCISE	3,678		3,398.96	97,500		1,222,078						(67,438)	1,222,078			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CITI-	09/09/2020	09/09/2021	09/09/2021	EXERCISE	4,119		3,398.96	182,000		1,958,391						(125,883)	1,958,391			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	09/16/2020	09/16/2021	09/16/2021	EXERCISE	2,068		3,385.49	51,100		686,367						(36,338)	686,367			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	09/16/2020	09/16/2021	09/16/2021	EXERCISE	4,431		3,385.49	180,000		1,972,437						(128,000)	1,972,437			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	09/23/2020	09/23/2021	09/23/2021	EXERCISE	4,171		3,236.92	99,900		1,259,029						(72,983)	1,259,029			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	09/23/2020	09/23/2021	09/23/2021	EXERCISE	4,789		3,236.92	192,200		2,001,294						(140,413)	2,001,294			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	10/07/2020	10/07/2021	10/07/2021	EXERCISE	7,311		3,419.45	187,500		1,485,151						(144,153)	1,485,151			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/07/2020	10/07/2021	10/07/2021	EXERCISE	7,750		3,419.45	352,450		2,766,760						(270,970)	2,766,760			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	10/14/2020	10/14/2021	10/14/2021	EXERCISE	3,153		3,488.67	86,900		1,039,505						(68,445)	1,039,505			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/14/2020	10/14/2021	10/14/2021	EXERCISE	3,440		3,488.67	169,200		1,625,116						(133,268)	1,625,116			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	10/21/2020	10/21/2021	10/21/2021	EXERCISE	2,765		3,435.56	62,700		643,464						(50,565)	643,464			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	10/21/2020	10/21/2021	10/21/2021	EXERCISE	4,221		3,435.56	175,450		1,618,985						(141,492)	1,618,985			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/28/2020	10/28/2021	10/28/2021	EXERCISE	3,974		3,271.03	88,400		923,270						(72,954)	923,270			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	10/28/2020	10/28/2021	10/28/2021	EXERCISE	3,974		3,271.03	201,500		1,835,930						(166,292)	1,835,930			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	11/04/2020	11/04/2021	11/04/2021	EXERCISE	3,194		3,443.44	89,100		230,265						(75,240)	230,265			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	11/04/2020	11/04/2021	11/04/2021	EXERCISE	3,775		3,443.44	175,500		747,432						(148,200)	747,432			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	11/11/2020	11/11/2021	11/11/2021	EXERCISE	2,659		3,572.66	81,700		761,036						(70,580)	761,036			

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 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	Consider-ation 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 (Amortiz-ation)/ 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 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	11/11/2020	11/11/2021	11/11/2021	EXERCISE	3,779		3,572.66	206,550		1,621,468						(178,436)	1,621,468			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	11/18/2020	11/18/2021	11/18/2021	EXERCISE	3,363		3,567.79	104,000		1,096,814						(90,133)	1,096,814			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	11/18/2020	11/18/2021	11/18/2021	EXERCISE	3,363		3,567.79	177,600		1,487,556						(153,920)	1,487,556			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	11/25/2020	11/25/2021	11/25/2021	EXERCISE	3,444		3,629.65	113,750		1,120,011						(102,691)	1,120,011			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	MS-	11/25/2020	11/25/2021	11/25/2021	EXERCISE	4,133		3,629.65	229,500		1,951,513						(207,188)	1,951,513			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/02/2020	12/02/2021	12/02/2021	EXERCISE	2,998		3,669.01	96,800		607,434						(89,254)	607,434			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/02/2020	12/02/2021	12/02/2021	EXERCISE	3,134		3,669.01	174,800		997,295						(161,173)	997,295			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/09/2020	12/09/2021	12/09/2021	EXERCISE	2,723		3,672.82	85,000		492,800						(79,973)	492,800			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	JPM-	12/09/2020	12/09/2021	12/09/2021	EXERCISE	4,084		3,672.82	222,000		1,235,980						(208,871)	1,235,980			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	BAML-	12/16/2020	12/16/2021	12/16/2021	EXERCISE	3,377		3,701.17	115,000		958,303						(110,363)	958,303			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	12/16/2020	12/16/2021	12/16/2021	EXERCISE	3,512		3,701.17	202,800		1,353,399						(194,623)	1,353,399			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	CS-	12/23/2020	12/23/2021	12/23/2021	EXERCISE	3,252		2,690.01	108,000		1,076,906						(105,677)	1,076,906			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	UBS-	12/23/2020	12/23/2021	12/23/2021	EXERCISE	4,472		2,690.01	249,150		1,998,092						(243,792)	1,998,092			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/11/2018	01/14/2021	01/11/2021	EXERCISE	2,791		3,190.43	43,750		66,450						(405)	66,450			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/17/2018	01/15/2021	01/14/2021	EXERCISE	6,714		251.41	103,530		139,539						(1,451)	139,539			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/24/2018	01/22/2021	01/22/2021	EXERCISE	3,526		252.42	56,790		76,087						(1,152)	76,087			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	01/31/2018	01/29/2021	01/29/2021	EXERCISE	2,755		254.29	39,760		44,986						(1,056)	44,986			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/07/2018	02/05/2021	02/05/2021	EXERCISE	8,907		252.18	105,160		190,545						(3,523)	190,545			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/14/2018	02/12/2021	02/12/2021	EXERCISE	5,246		249.05	72,540		137,128						(2,934)	137,128			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	02/28/2018	02/26/2021	02/25/2021	EXERCISE	3,230		247.68	46,000		72,513						(2,499)	72,513			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/07/2018	03/05/2021	03/05/2021	EXERCISE	8,488		249.64	112,980		179,625						(6,871)	179,625			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/14/2018	03/12/2021	03/12/2021	EXERCISE	2,018		248.01	29,300		48,093						(1,972)	48,093			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/21/2018	03/19/2021	03/19/2021	EXERCISE	2,840		247.26	41,860		68,558						(3,088)	68,558			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	03/28/2018	03/26/2021	03/25/2021	EXERCISE	7,303		247.66	96,840		182,016						(7,772)	182,016			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/04/2018	04/01/2021	04/01/2021	EXERCISE	7,317		249.35	93,960		172,797						(8,034)	172,797			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/11/2018	04/09/2021	04/09/2021	EXERCISE	6,487		248.24	90,880		167,280						(8,388)	167,280			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	04/25/2018	04/23/2021	04/23/2021	EXERCISE	6,128		246.21	81,150		193,594						(8,542)	193,594			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/02/2018	04/30/2021	04/30/2021	EXERCISE	8,645		246.07	109,410		280,801						(12,007)	280,801			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/16/2018	05/14/2021	05/14/2021	EXERCISE	6,202		244.41	78,600		199,230						(9,612)	199,230			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/23/2018	05/25/2021	05/21/2021	EXERCISE	8,671		241.97	121,800		302,180						(15,659)	302,180			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	05/31/2018	05/28/2021	05/28/2021	EXERCISE	9,092		241.91	126,940		332,120						(17,129)	332,120			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/06/2018	06/04/2021	06/03/2021	EXERCISE	4,119		241.79	60,600		158,302						(8,563)	158,302			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/13/2018	06/11/2021	06/10/2021	EXERCISE	2,068		241.76	27,750		82,375						(4,102)	82,375			

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 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	Consider-ation 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 (Amortiz-ation)/ 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)
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/20/2018	06/23/2021	06/18/2021	EXERCISE	9,498		242.39	132,020		324,629						(20,373)	324,629			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	06/27/2018	06/30/2021	06/30/2021	EXERCISE	4,541		242.73	62,810		163,084						(10,101)	163,084			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/05/2018	07/02/2021	07/01/2021	EXERCISE	10,219		244.40	146,500		356,986						(24,402)	356,986			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/18/2018	07/21/2021	07/16/2021	EXERCISE	2,037		245.52	27,750		74,374						(4,979)	74,374			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	07/25/2018	07/23/2021	07/23/2021	EXERCISE	5,691		246.51	77,700		210,256						(14,446)	210,256			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/01/2018	07/30/2021	07/29/2021	EXERCISE	8,157		245.20	111,000		313,866						(21,256)	313,866			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/08/2018	08/11/2021	08/06/2021	EXERCISE	5,676		245.65	82,880		215,509						(16,410)	215,509			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/15/2018	08/18/2021	08/13/2021	EXERCISE	2,031		245.42	27,750		79,173						(5,675)	79,173			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	08/29/2018	08/27/2021	08/26/2021	EXERCISE	4,384		250.68	63,030		153,383						(13,710)	153,383			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/06/2018	09/03/2021	09/03/2021	EXERCISE	2,007		249.43	28,150		78,054						(6,312)	78,054			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	09/20/2018	09/23/2021	09/23/2021	EXERCISE	6,803		251.13	92,140		213,550						(22,054)	213,550			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/17/2018	10/15/2021	10/15/2021	EXERCISE	2,526		237.99	33,300		112,247						(8,729)	112,247			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	10/31/2018	10/29/2021	10/29/2021	EXERCISE	2,973		235.71	39,620		146,119						(10,901)	146,119			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/07/2018	11/10/2021	11/05/2021	EXERCISE	3,807		235.67	52,650		197,145						(14,828)	197,145			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/14/2018	11/19/2021	11/12/2021	EXERCISE	2,549		234.67	35,160		132,108						(10,131)	132,108			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	11/20/2018	11/23/2021	11/23/2021	EXERCISE	8,486		234.87	116,600		438,502						(34,323)	438,502			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/12/2018	12/15/2021	12/10/2021	EXERCISE	2,531		239.20	31,680		113,755						(10,022)	113,755			
MSDB - 3YR	INDEX LIAB	EX5	Equity/Index	MS-	12/19/2018	12/22/2021	12/17/2021	EXERCISE	7,988		237.85	108,490		359,470						(35,025)	359,470			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/09/2019	01/13/2021	01/08/2021	EXERCISE	1,582		313.49	17,750		109,532						(263)	109,532			
SP500LV8	INDEX LIAB	EX5	Equity/Index	CS-	01/17/2019	01/21/2021	01/15/2021	EXERCISE	2,473		431.13	47,200		108,112						(1,205)	108,112			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/23/2019	01/27/2021	01/22/2021	EXERCISE	1,585		314.49	16,550		111,435						(555)	111,435			
SP500LV8	INDEX LIAB	EX5	Equity/Index	CS-	01/24/2019	01/27/2021	01/22/2021	EXERCISE	4,678		437.44	82,080		183,138						(2,756)	183,138			
SP500LV8	INDEX LIAB	EX5	Equity/Index	CITI-	01/31/2019	02/03/2021	01/29/2021	EXERCISE	1,215		451.38	17,200		21,457						(739)	21,457			
SP500LV8	INDEX LIAB	EX5	Equity/Index	MS-	02/07/2019	02/10/2021	02/05/2021	EXERCISE	2,174		454.03	30,780		48,127						(1,643)	48,127			
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM-	02/14/2019	02/18/2021	02/12/2021	EXERCISE	4,089		451.55	65,790		109,781						(4,280)	109,781			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	02/20/2019	02/24/2021	02/19/2021	EXERCISE	3,687		324.13	40,680		200,694						(3,009)	200,694			
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM-	02/21/2019	02/24/2021	02/24/2021	EXERCISE	4,051		460.34	58,990		56,695						(4,376)	56,695			
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM-	02/28/2019	03/03/2021	02/26/2021	EXERCISE	3,560		463.41	50,550		4,810						(4,276)	4,810			
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	03/07/2019	03/10/2021	03/05/2021	EXERCISE	1,191		455.84	19,450		15,845						(1,828)	15,845			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	03/13/2019	03/17/2021	03/12/2021	EXERCISE	1,543		317.50	21,800		82,135						(2,251)	82,135			
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM-	03/14/2019	03/17/2021	03/12/2021	EXERCISE	2,352		468.03	33,100		16,083						(3,422)	16,083			
SP500LV8	INDEX LIAB	EX5	Equity/Index	CS-	03/21/2019	03/24/2021	03/19/2021	EXERCISE	2,582		468.65	36,740		20,022						(4,143)	20,022			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	03/28/2019	03/31/2021	03/26/2021	EXERCISE	1,534		320.35	20,400		78,364						(2,492)	78,364			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF-	03/29/2019	04/01/2021	03/29/2021	EXERCISE	3,032		465.56	42,510		70,449						(5,251)	70,449			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	04/03/2019	04/06/2021	04/01/2021	EXERCISE	1,845		328.09	16,500		79,844						(2,151)	79,844			
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	04/04/2019	04/06/2021	04/06/2021	EXERCISE	1,633		468.62	24,430		29,594						(3,189)	29,594			
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM-	04/11/2019	04/14/2021	04/09/2021	EXERCISE	1,394		472.07	20,100		26,530						(2,843)	26,530			
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM-	04/18/2019	04/21/2021	04/16/2021	EXERCISE	10,506		468.16	156,600		312,397						(23,672)	312,397			
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	04/25/2019	04/28/2021	04/23/2021	EXERCISE	1,389		473.96	20,340		34,898						(3,272)	34,898			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	05/01/2019	05/05/2021	04/30/2021	EXERCISE	3,070		325.04	32,600		155,960						(5,551)	155,960			
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	05/02/2019	05/05/2021	04/30/2021	EXERCISE	3,455		479.26	46,800		66,104						(7,979)	66,104			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	05/08/2019	05/12/2021	05/12/2021	EXERCISE	2,156		321.41	26,250		126,344						(4,716)	126,344			
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF-	05/09/2019	05/12/2021	05/07/2021	EXERCISE	2,324		468.95	35,100		87,045						(6,314)	87,045			
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF-	05/16/2019	05/19/2021	05/14/2021	EXERCISE	1,830		482.74	23,600		40,403						(4,467)	40,403			
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF-	05/23/2019	05/26/2021	05/21/2021	EXERCISE	2,506		480.12	35,640		59,820						(7,081)	59,820			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	05/30/2019	06/03/2021	05/28/2021	EXERCISE	2,448		326.46	25,760		135,879						(5,388)	135,879			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/05/2019	06/04/2021	06/03/2021	EXERCISE	2,099		326.87	29,750		116,602						(6,308)	116,602			
SP500LV8	INDEX LIAB	EX5	Equity/Index	CITI-	06/06/2019	06/04/2021	06/03/2021	EXERCISE	3,575		488.34	50,400		62,367						(10,702)	62,367			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	06/19/2019	06/23/2021	06/18/2021	EXERCISE	5,018		336.07	61,030		206,570						(14,453)	206,570			
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	06/20/2019	06/23/2021	06/23/2021	EXPIRATION	1,981		502.83	22,770								(5,400)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	06/26/2019	06/30/2021	06/25/2021	EXERCISE	3,496		263.33	24,120		86,079						(5,946)	86,079			
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	06/27/2019	06/30/2021	06/25/2021	EXERCISE	2,466		496.47	26,400		16,877						(6,517)	16,877			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2019	07/08/2021	07/02/2021	EXERCISE	4,253		267.18	26,180		104,639						(6,722)	104,639			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	07/02/2019	07/08/2021	07/02/2021	EXERCISE	1,743		330.54	34,020		89,419						(8,735)	89,419			
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM-	07/03/2019	07/08/2021	07/08/2021	EXERCISE	1,768		494.62	26,000		21,654						(6,684)	21,654			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/10/2019	07/14/2021	07/09/2021	EXERCISE	7,372		264.68	49,020		192,715						(13,013)	192,715			
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	07/11/2019	07/14/2021	07/09/2021	EXERCISE	1,973		502.16	23,940		17,530						(6,363)	17,530			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	07/17/2019	07/21/2021	07/16/2021	EXERCISE	1,453		343.68	16,050		59,500						(4,411)	59,500			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/17/2019	07/21/2021	07/16/2021	EXERCISE	8,931		263.72	61,870		251,479						(17,004)	251,479			
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM-	07/18/2019	07/21/2021	07/16/2021	EXERCISE	1,315		513.87	12,360		851						(3,401)	851			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/24/2019	07/28/2021	07/23/2021	EXERCISE	11,548		266.27	79,500		298,008						(22,595)	298,008			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	07/31/2019	08/04/2021	07/30/2021	EXERCISE	10,839		260.90	90,720		338,909						(26,636)	338,909			
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM-	08/01/2019	08/04/2021	07/30/2021	EXERCISE	1,995		494.90	25,740		45,244						(7,567)	45,244			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/07/2019	08/11/2021	08/06/2021	EXERCISE	1,997		348.49	24,710		72,612						(7,487)	72,612			
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM-	08/08/2019	08/11/2021	08/06/2021	EXERCISE	2,863		508.09	27,690		31,971						(8,400)	31,971			

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 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	Consider-ation 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 (Amortiz-ation)/ 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 MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/14/2019	08/18/2021	08/13/2021	EXERCISE	2,567		345.71	35,370		102,864						(11,048)	102,864			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2019	06/23/2021	06/18/2021	EXERCISE	3,449		266.19	24,480		76,835						(6,252)	76,835			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/14/2019	08/18/2021	08/13/2021	EXERCISE	13,794		265.67	105,840		371,371						(33,061)	371,371			
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF-	08/15/2019	08/18/2021	08/13/2021	EXERCISE	1,328		477.17	24,420		62,454						(7,638)	62,454			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	08/21/2019	08/25/2021	08/20/2021	EXERCISE	11,931		350.95	142,800		415,965						(45,946)	415,965			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/21/2019	08/25/2021	08/20/2021	EXERCISE	6,478		267.40	49,130		146,497						(15,808)	146,497			
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF-	08/22/2019	08/25/2021	08/20/2021	EXERCISE	2,849		485.08	50,310		121,928						(16,208)	121,928			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	08/28/2019	09/01/2021	08/27/2021	EXERCISE	9,022		353.26	109,120		315,541						(36,133)	315,541			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	08/28/2019	09/01/2021	08/27/2021	EXERCISE	14,010		270.69	98,050		289,843						(32,468)	289,843			
SP500LV8	INDEX LIAB	EX5	Equity/Index	CITI-	08/29/2019	09/01/2021	08/27/2021	EXERCISE	3,498		520.08	26,560		11,415						(8,806)	11,415			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/05/2019	09/09/2021	09/03/2021	EXERCISE	8,374		264.83	73,040		214,014						(24,986)	214,014			
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM-	09/06/2019	09/09/2021	09/03/2021	EXERCISE	3,035		500.07	42,140		87,581						(14,436)	87,581			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/11/2019	09/15/2021	09/10/2021	EXERCISE	11,107		351.11	124,800		384,707						(43,729)	384,707			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2019	09/15/2021	09/10/2021	EXERCISE	19,095		273.10	104,000		292,161						(36,441)	292,161			
SP500LV8	INDEX LIAB	EX5	Equity/Index	CS-	09/12/2019	09/15/2021	09/10/2021	EXERCISE	1,086		492.93	18,450		29,885						(6,474)	29,885			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	09/18/2019	09/22/2021	09/17/2021	EXERCISE	1,994		361.60	14,070		42,355						(5,066)	42,355			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/18/2019	09/22/2021	09/17/2021	EXERCISE	11,464		269.00	76,800		207,425						(27,655)	207,425			
SP500LV8	INDEX LIAB	EX5	Equity/Index	CS-	09/19/2019	09/22/2021	09/17/2021	EXERCISE	6,702		504.62	93,930		71,513						(33,871)	71,513			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	09/25/2019	09/29/2021	09/24/2021	EXERCISE	16,423		266.80	124,270		319,839						(45,953)	319,839			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	09/25/2019	09/29/2021	09/24/2021	EXERCISE	9,963		348.48	127,400		329,214						(47,110)	329,214			
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	09/26/2019	09/29/2021	09/24/2021	EXERCISE	6,448		508.51	87,600		36,830						(32,439)	36,830			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/02/2019	10/06/2021	10/01/2021	EXERCISE	31,092		271.20	173,340		372,438						(65,763)	372,438			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	10/02/2019	10/06/2021	10/01/2021	EXERCISE	15,128		352.45	158,470		414,832						(60,122)	414,832			
SP500LV8	INDEX LIAB	EX5	Equity/Index	JPM-	10/03/2019	10/06/2021	10/06/2021	EXPIRATION	4,136		504.88	48,640								(18,477)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	10/09/2019	10/14/2021	10/08/2021	EXERCISE	13,923		349.82	173,950		396,489						(67,772)	396,489			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/09/2019	10/14/2021	10/08/2021	EXERCISE	24,111		267.56	170,730		335,604						(66,517)	335,604			
SP500LV8	INDEX LIAB	EX5	Equity/Index	WF-	10/10/2019	10/14/2021	10/14/2021	EXPIRATION	3,035		509.19	34,860								(13,599)				
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/16/2019	10/20/2021	10/15/2021	EXERCISE	16,826		350.64	185,850		493,576						(73,997)	493,576			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/16/2019	10/20/2021	10/15/2021	EXERCISE	26,017		268.16	178,840		396,349						(71,206)	396,349			
SP500LV8	INDEX LIAB	EX5	Equity/Index	CS-	10/17/2019	10/20/2021	10/15/2021	EXERCISE	4,115		507.91	50,350		29,051						(20,073)	29,051			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/23/2019	10/27/2021	10/22/2021	EXERCISE	1,995		349.53	23,660		62,784						(9,642)	62,784			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/23/2019	10/27/2021	10/27/2021	EXERCISE	15,309		267.18	115,600		244,519						(47,111)	244,519			
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	10/24/2019	10/27/2021	10/22/2021	EXERCISE	5,599		502.42	82,420		114,075						(33,633)	114,075			

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 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	Consider-ation 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 (Amortiz-ation)/ 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 MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	10/30/2019	11/03/2021	10/29/2021	EXERCISE	14,793		351.50	165,880		456,671						(69,159)	456,671			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	10/30/2019	11/03/2021	10/29/2021	EXERCISE	18,703		268.53	130,830		293,642						(54,546)	293,642			
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	10/31/2019	11/03/2021	10/29/2021	EXERCISE	5,389		499.16	82,750		115,609						(34,545)	115,609			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/06/2019	11/10/2021	11/05/2021	EXERCISE	17,855		270.33	121,730		307,693						(51,926)	307,693			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/06/2019	11/10/2021	11/05/2021	EXERCISE	11,364		348.47	148,800		451,058						(63,474)	451,058			
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	11/07/2019	11/10/2021	11/05/2021	EXERCISE	6,528		506.45	79,800		115,624						(34,088)	115,624			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	11/13/2019	10/01/2021	10/01/2021	EXERCISE	1,714		352.93	16,260		49,008						(6,436)	49,008			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	11/13/2019	11/17/2021	11/12/2021	EXERCISE	12,567		353.63	120,120		423,081						(52,404)	423,081			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2019	11/17/2021	11/12/2021	EXERCISE	12,626		271.30	73,590		188,351						(32,105)	188,351			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/13/2019	09/09/2021	09/03/2021	EXERCISE	4,209		267.64	27,940		95,733						(10,550)	95,733			
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	11/14/2019	11/17/2021	11/12/2021	EXERCISE	9,299		505.43	123,410		191,219						(53,916)	191,219			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	11/20/2019	11/24/2021	11/19/2021	EXERCISE	15,885		350.06	198,800		596,639						(88,657)	596,639			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/20/2019	11/24/2021	11/19/2021	EXERCISE	19,065		269.86	126,500		315,803						(56,414)	315,803			
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	11/21/2019	11/24/2021	11/19/2021	EXERCISE	14,517		503.54	195,640		326,622						(87,371)	326,622			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	11/26/2019	12/01/2021	11/26/2021	EXERCISE	27,444		271.26	169,200		325,492						(76,989)	325,492			
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	11/27/2019	12/01/2021	11/26/2021	EXERCISE	9,877		501.59	156,400		199,602						(71,265)	199,602			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/04/2019	12/08/2021	12/03/2021	EXERCISE	6,818		350.58	81,840		223,796						(38,070)	223,796			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/04/2019	12/08/2021	12/03/2021	EXERCISE	15,340		268.83	98,400		212,261						(45,773)	212,261			
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	12/05/2019	12/08/2021	12/03/2021	EXERCISE	10,338		510.26	130,080		101,979						(60,589)	101,979			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	GS-	12/11/2019	12/15/2021	12/10/2021	EXERCISE	26,954		351.74	316,350		896,081						(150,126)	896,081			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/11/2019	12/15/2021	12/10/2021	EXERCISE	10,711		270.30	65,800		158,109						(31,226)	158,109			
SP500LV8	INDEX LIAB	EX5	Equity/Index	BOA-	12/12/2019	12/15/2021	12/10/2021	EXERCISE	8,442		503.56	118,170		214,512						(56,152)	214,512			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/18/2019	12/22/2021	12/17/2021	EXERCISE	9,076		349.05	119,360		332,893						(57,763)	332,893			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/18/2019	12/22/2021	12/17/2021	EXERCISE	19,033		270.31	126,000		268,780						(60,977)	268,780			
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	12/19/2019	12/22/2021	12/17/2021	EXERCISE	10,028		512.73	137,240		201,206						(66,503)	201,206			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	BOA-	12/26/2019	12/29/2021	12/23/2021	EXERCISE	9,800		357.49	112,350		287,268						(55,498)	287,268			
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	12/26/2019	12/29/2021	12/23/2021	EXERCISE	26,475		273.12	165,900		319,946						(81,950)	319,946			
SP500LV8	INDEX LIAB	EX5	Equity/Index	SG-	12/27/2019	12/30/2021	12/27/2021	EXERCISE	7,211		521.92	86,360		122,677						(42,775)	122,677			
S&P MARC 5% - 2YR	INDEX LIAB	EX5	Equity/Index	JPM-	01/02/2020	12/31/2021	12/31/2021	EXERCISE	3,341		359.52	37,920		95,781						(18,958)	95,781			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/02/2020	01/06/2021	01/06/2021	EXPIRATION	28		28,897.66	24,240								(262)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/02/2020	01/06/2021	01/06/2021	EXPIRATION	35		28,868.80	15,900								(172)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/02/2020	01/06/2021	01/06/2021	EXPIRATION	339		2,067.25	9,660								(104)				

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 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	Consider-ation 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 (Amortiz-ation)/ 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)
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/02/2020	01/06/2021	01/06/2021	EXPIRATION	4,600		8,872.21	61,640								(666)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/02/2020	01/06/2021	01/06/2021	EXPIRATION	300		1,675.10	17,850								(193)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/02/2020	01/06/2021	01/06/2021	EXPIRATION	300		1,666.77	7,300								(79)				
MSDC - 2YR	INDEX LIAB	EX5	Equity/Index	MS-	01/02/2020	12/31/2021	12/31/2021	EXERCISE	19,258		273.02	124,950		232,460						(62,469)	232,460			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	01/02/2020	01/06/2021	01/06/2021	EXPIRATION	44,895		335.93	240,900								(2,601)				
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	01/03/2020	01/06/2021	01/06/2021	EXPIRATION	18		28,110.08	7,450								(80)				
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	01/03/2020	01/05/2021	01/05/2021	EXPIRATION	477		3,728.08	37,440								(302)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	01/03/2020	01/06/2021	01/06/2021	EXPIRATION	4,700		8,793.90	62,510								(674)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	01/03/2020	01/06/2021	01/06/2021	EXPIRATION	44,837		336.69	232,140								(2,501)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI-	01/08/2020	01/13/2021	01/08/2021	EXERCISE	51,450		366.21	316,200		848,983						(9,322)	848,983			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/08/2020	01/13/2021	01/13/2021	EXPIRATION	56		28,572.61	55,520								(1,637)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/08/2020	01/13/2021	01/13/2021	EXPIRATION	45		28,543.87	22,620								(667)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/08/2020	01/13/2021	01/13/2021	EXPIRATION	341		2,048.82	24,920								(735)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/08/2020	01/13/2021	01/13/2021	EXPIRATION	487		2,042.66	16,100								(475)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/08/2020	01/13/2021	01/13/2021	EXPIRATION	6,400		8,912.37	98,560								(2,906)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/08/2020	01/13/2021	01/13/2021	EXPIRATION	301		1,658.60	8,050								(237)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/08/2020	01/13/2021	01/08/2021	EXERCISE	22,238		266.81	106,720		153,242						(3,146)	153,242			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	01/08/2020	01/13/2021	01/13/2021	EXPIRATION	52,906		334.85	302,720								(8,925)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	01/09/2020	01/13/2021	01/08/2021	EXERCISE	2,700		0.99	79,650		140,400						(2,351)	140,400			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	01/09/2020	01/13/2021	01/13/2021	EXPIRATION	790		3,788.28	71,100								(2,098)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/09/2020	01/13/2021	01/08/2021	EXERCISE	159		28,870.02	130,180		248,389						(3,842)	248,389			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/09/2020	01/13/2021	01/08/2021	EXERCISE	1,361		2,058.05	62,720		114,800						(1,851)	114,800			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	01/09/2020	01/13/2021	01/13/2021	EXPIRATION	6,400		8,989.63	100,480								(2,965)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	01/09/2020	01/13/2021	01/08/2021	EXERCISE	300		9,025.58	66,420		124,202						(1,960)	124,202			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	01/09/2020	01/13/2021	01/08/2021	EXERCISE	1,441		1,664.98	60,240		115,200						(1,778)	115,200			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	01/09/2020	01/13/2021	01/13/2021	EXPIRATION	52,399		336.13	299,250								(8,831)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	01/09/2020	01/13/2021	01/08/2021	EXERCISE	6,435		325.36	32,340		11,692						(954)	11,692			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	01/09/2020	01/13/2021	01/08/2021	EXERCISE	4,109		141.79	11,460		21,600						(338)	21,600			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	01/15/2020	01/21/2021	01/15/2021	EXERCISE	52,821		367.12	345,600		789,358						(17,531)	789,358			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/15/2020	01/21/2021	01/21/2021	EXPIRATION	41		28,914.09	38,280								(1,942)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/15/2020	01/21/2021	01/21/2021	EXPIRATION	83		29,030.22	36,240								(1,838)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	01/15/2020	01/21/2021	01/21/2021	EXPIRATION	6,000		9,035.66	82,800								(4,200)				

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 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/15/2020	01/21/2021	01/21/2021	EXPIRATION	241		2,078.17	16,200								(822)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	01/15/2020	01/21/2021	01/21/2021	EXPIRATION	385		2,074.02	14,720								(747)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	01/15/2020	01/21/2021	01/21/2021	EXPIRATION	52,195		339.74	292,400								(14,832)				
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/15/2020	01/21/2021	01/15/2021	EXERCISE	3,749		265.11	28,400		86,871						(1,441)	86,871			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/15/2020	01/21/2021	01/15/2021	EXERCISE	16,749		265.85	100,320		106,317						(5,089)	106,317			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	01/15/2020	01/21/2021	01/21/2021	EXPIRATION	297		1,662.20	21,850								(1,108)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	01/15/2020	01/21/2021	01/21/2021	EXPIRATION	476		1,673.98	11,600								(588)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	01/16/2020	01/21/2021	01/15/2021	EXERCISE	1,800		1.00	16,020		23,400						(814)	23,400			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	01/16/2020	01/21/2021	01/21/2021	EXPIRATION	715		3,743.94	53,730								(2,730)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/16/2020	01/21/2021	01/15/2021	EXERCISE	201		29,092.55	135,110		241,893						(6,865)	241,893			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/16/2020	01/21/2021	01/15/2021	EXERCISE	1,238		2,085.63	69,420		124,800						(3,527)	124,800			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	01/16/2020	01/21/2021	01/15/2021	EXERCISE	340		9,079.37	66,960		114,700						(3,402)	114,700			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/16/2020	01/21/2021	01/15/2021	EXERCISE	1,232		1,691.57	51,450		92,401						(2,614)	92,401			
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2020	01/21/2021	01/21/2021	EXPIRATION	51,941		341.07	301,000								(15,295)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2020	01/21/2021	01/21/2021	EXPIRATION	3,926		329.81	20,800								(1,057)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	01/16/2020	01/21/2021	01/21/2021	EXPIRATION	6,100		9,124.99	90,280								(4,587)				
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/16/2020	01/21/2021	01/21/2021	EXPIRATION	24		28,709.74	10,290								(523)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	01/22/2020	01/27/2021	01/22/2021	EXERCISE	57,216		367.47	415,910		991,172						(27,787)	991,172			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	01/22/2020	01/27/2021	01/27/2021	EXPIRATION	55		29,186.27	47,360								(3,164)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	01/22/2020	01/27/2021	01/27/2021	EXPIRATION	62		29,157.08	24,480								(1,636)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/22/2020	01/27/2021	01/27/2021	EXPIRATION	240		2,099.18	6,550								(438)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/22/2020	01/27/2021	01/27/2021	EXPIRATION	6,800		9,188.57	111,520								(7,451)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/22/2020	01/27/2021	01/22/2021	EXERCISE	15,915		268.92	83,580		80,777						(5,584)	80,777			
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	01/22/2020	01/27/2021	01/27/2021	EXPIRATION	52,202		343.32	306,240								(20,460)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	01/23/2020	01/27/2021	01/22/2021	EXERCISE	2,500		0.99	67,500		120,000						(4,518)	120,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	01/23/2020	01/27/2021	01/27/2021	EXPIRATION	535		3,785.42	34,400								(2,303)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/23/2020	01/27/2021	01/22/2021	EXERCISE	230		29,130.92	143,380		261,305						(9,598)	261,305			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/23/2020	01/27/2021	01/22/2021	EXERCISE	1,725		2,084.77	89,280		165,599						(5,976)	165,599			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	01/23/2020	01/27/2021	01/27/2021	EXPIRATION	6,700		9,216.98	110,550								(7,400)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	01/23/2020	01/27/2021	01/22/2021	EXERCISE	456		9,207.76	103,740		184,800						(6,944)	184,800			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/23/2020	01/27/2021	01/22/2021	EXERCISE	2,077		1,685.01	85,050		157,509						(5,693)	157,509			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	01/23/2020	01/27/2021	01/27/2021	EXPIRATION	52,290		344.71	304,500								(20,383)				

SCHEDULE DB - PART A - SECTION 2

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SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	01/23/2020	01/27/2021	01/27/2021	EXPIRATION	2,390		336.01	13,520								(905)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	01/23/2020	01/27/2021	01/22/2021	EXERCISE	4,078		145.20	10,020		21,000						(671)	21,000			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	01/29/2020	02/03/2021	01/29/2021	EXERCISE	59,652		370.43	407,340		696,249						(34,817)	696,249			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/29/2020	02/03/2021	02/03/2021	EXPIRATION	63		28,734.45	56,880								(4,862)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	01/29/2020	02/03/2021	02/03/2021	EXPIRATION	42		28,820.65	14,400								(1,231)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/29/2020	02/03/2021	02/03/2021	EXPIRATION	391		2,073.26	23,040								(1,969)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/29/2020	02/03/2021	02/03/2021	EXPIRATION	440		2,046.66	11,520								(985)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	01/29/2020	02/03/2021	02/03/2021	EXPIRATION	6,200		9,101.61	104,780								(8,956)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	01/29/2020	02/03/2021	02/03/2021	EXPIRATION	546		1,683.85	9,720								(831)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	01/29/2020	02/03/2021	01/29/2021	EXERCISE	24,519		265.71	129,920		120,193						(11,105)	120,193			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	01/29/2020	02/03/2021	02/03/2021	EXPIRATION	52,151		344.98	274,920								(23,498)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	01/30/2020	02/03/2021	01/29/2021	EXERCISE	2,400		1.00	38,880		67,200						(3,330)	67,200			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	01/30/2020	02/03/2021	02/03/2021	EXPIRATION	623		3,712.92	44,160								(3,783)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2020	02/03/2021	01/29/2021	EXERCISE	239		28,974.87	115,230		213,900						(9,870)	213,900			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	01/30/2020	02/03/2021	01/29/2021	EXERCISE	1,514		2,052.01	63,860		114,695						(5,470)	114,695			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	01/30/2020	02/03/2021	02/03/2021	EXPIRATION	6,100		9,136.08	101,260								(8,673)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	01/30/2020	02/03/2021	01/29/2021	EXERCISE	416		9,108.67	86,640		152,000						(7,421)	152,000			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	01/30/2020	02/03/2021	01/29/2021	EXERCISE	1,456		1,646.57	39,120		69,600						(3,351)	69,600			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	01/30/2020	02/03/2021	02/03/2021	EXPIRATION	51,545		347.04	268,150								(22,968)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	01/30/2020	02/03/2021	02/03/2021	EXPIRATION	6,257		334.95	33,390								(2,860)				
HSI	INDEX LIAB	EX5	Equity/Index	CS-	01/30/2020	02/03/2021	01/29/2021	EXERCISE	19		26,634.27	7,100		15,000						(608)	15,000			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	02/05/2020	02/10/2021	02/05/2021	EXERCISE	66,724		370.12	467,950		865,649						(49,161)	865,649			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/05/2020	02/10/2021	02/10/2021	EXPIRATION	48		29,115.10	46,900								(4,927)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/05/2020	02/10/2021	02/10/2021	EXPIRATION	68		29,173.68	34,000								(3,572)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/05/2020	02/10/2021	02/10/2021	EXPIRATION	240		2,061.59	19,100								(2,007)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/05/2020	02/10/2021	02/10/2021	EXPIRATION	481		2,067.83	14,400								(1,513)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	02/05/2020	02/10/2021	02/10/2021	EXPIRATION	6,900		9,367.48	98,670								(10,366)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	02/05/2020	02/10/2021	02/10/2021	EXPIRATION	416		1,692.01	23,380								(2,456)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	02/05/2020	02/10/2021	02/10/2021	EXPIRATION	595		1,666.78	15,600								(1,639)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/05/2020	02/10/2021	02/05/2021	EXERCISE	16,796		265.36	97,680		137,975						(10,262)	137,975			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/05/2020	02/10/2021	02/05/2021	EXERCISE	2,246		267.64	14,760		43,007						(1,551)	43,007			
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	02/05/2020	02/10/2021	02/10/2021	EXPIRATION	52,325		349.81	239,360								(25,146)				

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 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	Consider-ation 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 (Amortiz-ation)/ 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)
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	02/06/2020	02/10/2021	02/05/2021	EXERCISE	2,900		0.99	54,810		89,900						(5,781)	89,900			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	02/06/2020	02/10/2021	02/10/2021	EXPIRATION	552		3,763.65	31,290								(3,300)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/06/2020	02/10/2021	02/05/2021	EXERCISE	208		28,674.65	176,107		304,998						(18,575)	304,998			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	02/06/2020	02/10/2021	02/05/2021	EXERCISE	1,353		2,038.64	42,280		67,210						(4,460)	67,210			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2020	02/10/2021	02/10/2021	EXPIRATION	6,900		9,445.91	98,670								(10,407)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	02/06/2020	02/10/2021	02/05/2021	EXERCISE	508		9,313.67	109,920		187,200						(11,594)	187,200			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/06/2020	02/10/2021	02/05/2021	EXERCISE	1,610		1,643.90	50,328		83,698						(5,308)	83,698			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	02/06/2020	02/10/2021	02/10/2021	EXPIRATION	52,000		349.66	238,000								(25,103)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	02/06/2020	02/10/2021	02/10/2021	EXPIRATION	4,754		335.86	25,920								(2,734)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	MS-	02/06/2020	02/10/2021	02/05/2021	EXERCISE	4,749		148.72	11,900		31,500						(1,255)	31,500			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI-	02/12/2020	02/18/2021	02/12/2021	EXERCISE	50,875		372.49	347,800		577,925						(44,302)	577,925			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/12/2020	02/18/2021	02/18/2021	EXPIRATION	41		29,521.86	36,240								(4,616)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/12/2020	02/18/2021	02/18/2021	EXPIRATION	61		29,196.80	30,780								(3,921)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/12/2020	02/18/2021	02/18/2021	EXPIRATION	239		2,070.43	19,250								(2,452)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/12/2020	02/18/2021	02/18/2021	EXPIRATION	335		2,068.34	9,590								(1,222)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	02/12/2020	02/18/2021	02/18/2021	EXPIRATION	6,000		9,613.20	89,400								(11,388)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/12/2020	02/18/2021	02/18/2021	EXPIRATION	296		1,677.55	7,350								(936)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/12/2020	02/18/2021	02/12/2021	EXERCISE	17,827		268.91	90,710		112,084						(11,555)	112,084			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/12/2020	02/18/2021	02/18/2021	EXERCISE	1,856		270.33	12,500		31,900						(1,592)	31,900			
SP500LV5	INDEX LIAB	EX5	Equity/Index	CS-	02/12/2020	02/18/2021	02/18/2021	EXPIRATION	53,547		348.49	304,080								(38,733)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	02/13/2020	02/18/2021	02/12/2021	EXERCISE	2,600		0.98	66,820		111,800						(8,543)	111,800			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/13/2020	02/18/2021	02/18/2021	EXPIRATION	728		3,819.81	52,640								(6,730)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	02/13/2020	02/18/2021	02/12/2021	EXERCISE	224		29,246.77	118,800		211,192						(15,190)	211,192			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	02/13/2020	02/18/2021	02/12/2021	EXERCISE	1,812		2,084.70	82,840		148,201						(10,592)	148,201			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	02/13/2020	02/18/2021	02/18/2021	EXPIRATION	6,100		9,595.70	92,110								(11,777)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2020	02/18/2021	02/12/2021	EXERCISE	396		9,470.95	66,500		110,200						(8,503)	110,200			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/13/2020	02/18/2021	02/12/2021	EXERCISE	1,417		1,692.04	48,720		88,800						(6,229)	88,800			
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	02/13/2020	02/18/2021	02/18/2021	EXPIRATION	53,327		349.93	298,650								(38,185)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	02/13/2020	02/18/2021	02/18/2021	EXPIRATION	2,652		340.77	11,700								(1,496)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	02/19/2020	02/24/2021	02/19/2021	EXERCISE	65,851		375.81	484,620		181,327						(70,250)	181,327			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/19/2020	02/24/2021	02/24/2021	EXPIRATION	27		29,142.59	27,760								(4,024)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	02/19/2020	02/24/2021	02/24/2021	EXPIRATION	78		29,406.72	29,670								(4,301)				

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 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	Consider-ation 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 (Amortiz-ation)/ 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 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/19/2020	02/24/2021	02/24/2021	EXPIRATION	334		2,098.57	11,760								(1,705)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	02/19/2020	02/24/2021	02/24/2021	EXPIRATION	7,100		9,718.72	100,110								(14,512)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	02/19/2020	02/24/2021	02/24/2021	EXPIRATION	354		1,695.95	8,280								(1,200)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/19/2020	02/24/2021	02/19/2021	EXERCISE	23,375		269.74	127,720		112,689						(18,514)	112,689			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	02/19/2020	02/24/2021	02/24/2021	EXPIRATION	53,909		351.67	269,010								(38,995)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	02/20/2020	02/24/2021	02/19/2021	EXERCISE	1,800		1.00	24,300		41,400						(3,535)	41,400			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	GS-	02/20/2020	02/24/2021	02/24/2021	EXPIRATION	837		3,807.68	65,600								(9,544)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	02/20/2020	02/24/2021	02/19/2021	EXERCISE	226		29,366.07	161,040		323,400						(23,429)	323,400			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	02/20/2020	02/24/2021	02/19/2021	EXERCISE	2,089		2,108.22	115,280		224,400						(16,772)	224,400			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITI-	02/20/2020	02/24/2021	02/24/2021	EXPIRATION	7,100		9,627.83	107,920								(15,701)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	02/20/2020	02/24/2021	02/19/2021	EXERCISE	467		9,656.71	85,950		152,998						(12,505)	152,998			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	02/20/2020	02/24/2021	02/19/2021	EXERCISE	1,769		1,694.37	76,500		144,000						(11,130)	144,000			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	02/20/2020	02/24/2021	02/24/2021	EXPIRATION	53,890		352.14	256,200								(37,274)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	02/20/2020	02/24/2021	02/24/2021	EXPIRATION	2,356		339.91	10,000								(1,455)				
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	MS-	02/20/2020	02/24/2021	02/19/2021	EXERCISE	3,937		152.41	8,940		19,800						(1,301)	19,800			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI-	02/26/2020	03/03/2021	03/03/2021	EXPIRATION	40,376		375.96	256,500								(42,299)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	02/26/2020	03/03/2021	02/26/2021	EXERCISE	52		27,065.42	57,820		7,938						(9,535)	7,938			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	02/26/2020	03/03/2021	02/26/2021	EXERCISE	67		27,038.46	24,660		11,990						(4,067)	11,990			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/26/2020	03/03/2021	03/03/2021	EXPIRATION	312		1,952.72	21,240								(3,503)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	02/26/2020	03/03/2021	02/26/2021	EXERCISE	520		1,931.57	14,600		3,258						(2,408)	3,258			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	02/26/2020	03/03/2021	03/03/2021	EXPIRATION	8,200		8,873.75	87,740								(14,469)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	02/26/2020	03/03/2021	02/26/2021	EXERCISE	322		1,551.20	24,500		15,749						(4,040)	15,749			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	02/26/2020	03/03/2021	02/26/2021	EXERCISE	451		1,551.20	10,080		18,200						(1,662)	18,200			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	02/26/2020	03/03/2021	03/03/2021	EXPIRATION	65,813		340.01	285,120								(47,019)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/26/2020	03/03/2021	02/26/2021	EXERCISE	24,211		261.71	115,940		202,798						(19,120)	202,798			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	02/26/2020	03/03/2021	02/26/2021	EXERCISE	2,635		264.90	18,900		55,581						(3,117)	55,581			
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	02/27/2020	03/03/2021	02/26/2021	EXERCISE	2,000		1.03	39,600		80,000						(6,553)	80,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	02/27/2020	03/03/2021	02/26/2021	EXERCISE	666		3,518.12	43,700		78,738						(7,232)	78,738			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	02/27/2020	03/03/2021	02/26/2021	EXERCISE	217		26,024.30	92,400		173,600						(15,291)	173,600			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	02/27/2020	03/03/2021	02/26/2021	EXERCISE	1,674		1,855.51	51,150		89,900						(8,465)	89,900			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	02/27/2020	03/03/2021	03/03/2021	EXPIRATION	8,200		8,436.66	84,460								(13,977)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/27/2020	03/03/2021	02/26/2021	EXERCISE	450		8,461.97	83,904		155,799						(13,885)	155,799			

SCHEDULE DB - PART A - SECTION 2

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RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	02/27/2020	03/03/2021	02/26/2021	EXERCISE	1,669		1,508.35	44,225		82,484						(7,319)	82,484			
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	02/27/2020	03/03/2021	03/03/2021	EXPIRATION	67,694		332.42	279,930								(46,326)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	02/27/2020	03/03/2021	02/26/2021	EXERCISE	1,872		318.31	8,880		4,243						(1,470)	4,243			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	02/27/2020	03/03/2021	02/26/2021	EXERCISE	3,247		151.38	11,150		24,000						(1,845)	24,000			
HSI	INDEX LIAB	EX5	Equity/Index	CS-	02/27/2020	03/03/2021	02/26/2021	EXERCISE	41		27,474.86	12,100		28,600						(2,002)	28,600			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI-	03/04/2020	03/09/2021	03/09/2021	EXPIRATION	72,871		378.38	469,560								(85,414)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	03/04/2020	03/09/2021	03/04/2021	EXERCISE	52		26,847.04	72,520		23,572						(13,192)	23,572			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	03/04/2020	03/09/2021	03/04/2021	EXERCISE	81		26,576.13	35,200		59,041						(6,403)	59,041			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	03/04/2020	03/09/2021	03/04/2021	EXERCISE	368		1,933.85	24,920		5,439						(4,533)	5,439			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	03/04/2020	03/09/2021	03/04/2021	EXERCISE	790		1,869.26	20,850		34,500						(3,793)	34,500			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/04/2020	03/09/2021	03/09/2021	EXPIRATION	7,200		8,949.28	100,080								(18,205)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	03/04/2020	03/09/2021	03/04/2021	EXERCISE	522		1,499.04	12,800		20,000						(2,328)	20,000			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/04/2020	03/09/2021	03/04/2021	EXERCISE	24,264		259.60	132,680		256,999						(24,135)	256,999			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	03/04/2020	03/09/2021	03/09/2021	EXPIRATION	52,520		337.63	160,740								(29,239)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	SG-	03/05/2020	03/10/2021	03/05/2021	EXERCISE	2,200		1.02	50,380		99,000						(9,299)	99,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	SG-	03/05/2020	03/10/2021	03/05/2021	EXERCISE	922		3,393.85	68,820		161,200						(12,702)	161,200			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	03/05/2020	03/10/2021	03/05/2021	EXERCISE	287		26,617.58	151,500		292,499						(27,963)	292,499			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	03/05/2020	03/10/2021	03/05/2021	EXERCISE	1,803		1,883.70	60,720		128,693						(11,207)	128,693			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	03/05/2020	03/10/2021	03/10/2021	EXPIRATION	7,300		8,671.65	93,440								(17,247)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/05/2020	03/10/2021	03/05/2021	EXERCISE	415		8,957.82	70,272		140,402						(12,971)	140,402			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/05/2020	03/10/2021	03/05/2021	EXERCISE	1,893		1,503.96	74,844		148,404						(13,814)	148,404			
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITI-	03/05/2020	03/10/2021	03/10/2021	EXPIRATION	52,686		335.92	176,130								(32,509)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITI-	03/05/2020	03/10/2021	03/05/2021	EXERCISE	2,157		313.20	15,050		8,560						(2,778)	8,560			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	03/05/2020	03/10/2021	03/05/2021	EXERCISE	3,175		154.49	7,250		14,738						(1,338)	14,738			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	03/11/2020	03/16/2021	03/16/2021	EXPIRATION	77,970		374.16	548,100								(109,958)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/11/2020	03/16/2021	03/11/2021	EXERCISE	55		23,694.53	100,620		206,951						(20,186)	206,951			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/11/2020	03/16/2021	03/11/2021	EXERCISE	72		23,223.47	37,910		64,600						(7,605)	64,600			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/11/2020	03/16/2021	03/11/2021	EXERCISE	379		1,602.10	44,880		137,590						(9,004)	137,590			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/11/2020	03/16/2021	03/11/2021	EXERCISE	757		1,586.25	17,040		27,600						(3,419)	27,600			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	03/11/2020	03/16/2021	03/11/2021	EXERCISE	6,600		8,006.11	56,760		455,744						(11,387)	455,744			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	03/11/2020	03/16/2021	03/11/2021	EXERCISE	395		1,278.20	39,200		138,858						(7,864)	138,858			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	03/11/2020	03/16/2021	03/11/2021	EXERCISE	949		1,274.41	18,720		32,407						(3,756)	32,407			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/11/2020	03/16/2021	03/11/2021	EXERCISE	27,717		256.33	154,000		439,090						(30,895)	439,090			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/11/2020	03/16/2021	03/11/2021	EXERCISE	1,922		262.27	10,850		48,462						(2,177)	48,462			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	03/11/2020	03/16/2021	03/16/2021	EXPIRATION	59,295		331.96	171,000								(34,305)				
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/12/2020	03/17/2021	03/12/2021	EXERCISE	3,900		1.06	78,390		156,000						(15,936)	156,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/12/2020	03/17/2021	03/12/2021	EXERCISE	1,257		2,657.22	68,800		150,400						(13,986)	150,400			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	03/12/2020	03/17/2021	03/12/2021	EXERCISE	410		21,518.62	200,100		365,400						(40,678)	365,400			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/12/2020	03/17/2021	03/12/2021	EXERCISE	3,084		1,506.63	88,440		180,400						(17,979)	180,400			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/12/2020	03/17/2021	03/12/2021	EXERCISE	6,600		7,263.65	68,640		82,966						(13,954)	82,966			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	03/12/2020	03/17/2021	03/12/2021	EXERCISE	798		7,329.02	136,880		255,200						(27,826)	255,200			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/12/2020	03/17/2021	03/12/2021	EXERCISE	4,007		1,202.65	76,770		157,490						(15,607)	157,490			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	03/12/2020	03/17/2021	03/12/2021	EXERCISE	60,288		328.84	171,900		39,741						(34,946)	39,741			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	03/12/2020	03/17/2021	03/12/2021	EXERCISE	4,735		316.49	15,300		20,150						(3,110)	20,150			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	03/18/2020	03/23/2021	03/18/2021	EXERCISE	90		20,456.08	198,180		653,191						(43,467)	653,191			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	03/18/2020	03/23/2021	03/18/2021	EXERCISE	95		20,197.40	32,490		57,000						(7,126)	57,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/18/2020	03/23/2021	03/23/2021	EXERCISE	795		1,279.63	15,800		27,000						(3,465)	27,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITI-	03/18/2020	03/23/2021	03/18/2021	EXERCISE	8,200		7,175.17	77,900		16,467						(17,086)	16,467			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	03/18/2020	03/23/2021	03/18/2021	EXERCISE	807		1,006.03	12,160		21,600						(2,667)	21,600			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	03/18/2020	03/23/2021	03/18/2021	EXERCISE	79,104		363.16	530,100		538,912						(116,268)	538,912			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/18/2020	03/23/2021	03/18/2021	EXERCISE	27,311		252.46	165,240		513,572						(36,242)	513,572			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/18/2020	03/23/2021	03/18/2021	EXERCISE	1,970		258.67	8,700		53,766						(1,908)	53,766			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	03/18/2020	03/23/2021	03/18/2021	EXERCISE	60,838		326.95	176,640		179,813						(38,743)	179,813			
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	03/19/2020	03/24/2021	03/19/2021	EXERCISE	2,100		1.07	29,820		46,200						(6,620)	46,200			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	03/19/2020	03/24/2021	03/19/2021	EXERCISE	1,141		2,500.70	56,000		98,000						(12,432)	98,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	03/19/2020	03/24/2021	03/19/2021	EXERCISE	373		21,633.90	162,000		322,499						(35,965)	322,499			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	03/19/2020	03/24/2021	03/19/2021	EXERCISE	2,656		1,355.74	69,300		122,501						(15,385)	122,501			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	03/19/2020	03/24/2021	03/19/2021	EXERCISE	8,300		7,288.52	85,490		279,893						(18,979)	279,893			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	03/19/2020	03/24/2021	03/19/2021	EXERCISE	549		7,674.81	80,000		144,000						(17,760)	144,000			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	03/19/2020	03/24/2021	03/19/2021	EXERCISE	2,645		1,072.51	69,440		123,232						(15,416)	123,232			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	03/19/2020	03/24/2021	03/19/2021	EXERCISE	4,347		138.04	10,500		18,600						(2,331)	18,600			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	03/19/2020	03/24/2021	03/19/2021	EXERCISE	60,911		327.19	178,560		182,180						(39,641)	182,180			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	03/19/2020	03/24/2021	03/19/2021	EXERCISE	5,393		317.41	16,490		23,402						(3,661)	23,402			
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	03/19/2020	03/24/2021	03/19/2021	EXERCISE	28		21,839.38	11,280		21,600						(2,504)	21,600			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/25/2020	03/30/2021	03/25/2021	EXERCISE	80		20,606.93	167,450		586,999						(39,861)	586,999			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	03/25/2020	03/30/2021	03/25/2021	EXERCISE	127		20,564.53	58,860		83,700						(14,011)	83,700			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/25/2020	03/30/2021	03/25/2021	EXERCISE	648		1,356.91	81,450		426,710						(19,389)	426,710			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	03/25/2020	03/30/2021	03/25/2021	EXERCISE	936		1,351.36	24,180		35,100						(5,756)	35,100			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/25/2020	03/30/2021	03/25/2021	EXERCISE	8,000		7,469.61	85,600		128,091						(20,377)	128,091			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	03/25/2020	03/30/2021	03/25/2021	EXERCISE	901		1,085.91	19,100		28,000						(4,547)	28,000			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI-	03/25/2020	03/30/2021	03/30/2021	EXPIRATION	89,658		372.81	496,790								(118,259)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/25/2020	03/30/2021	03/25/2021	EXERCISE	23,268		258.13	134,520		295,401						(32,022)	295,401			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	03/25/2020	03/30/2021	03/25/2021	EXERCISE	2,735		255.65	17,990		85,687						(4,282)	85,687			
SP500LV5	INDEX LIAB	EX5	Equity/Index	CITI-	03/25/2020	03/30/2021	03/25/2021	EXERCISE	66,588		324.83	249,900		474,636						(59,488)	474,636			
RAINBOW	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/26/2020	03/31/2021	03/26/2021	EXERCISE	4,300		1.00	93,740		154,800						(22,565)	154,800			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/26/2020	03/31/2021	03/26/2021	EXERCISE	948		2,799.36	65,070		113,400						(15,664)	113,400			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/26/2020	03/31/2021	03/26/2021	EXERCISE	337		21,514.77	147,972		228,002						(35,620)	228,002			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	03/26/2020	03/31/2021	03/26/2021	EXERCISE	7,900		7,897.12	86,900		85,215						(20,919)	85,215			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/26/2020	03/31/2021	03/26/2021	EXERCISE	646		7,754.97	99,960		163,200						(24,062)	163,200			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	03/26/2020	03/31/2021	03/26/2021	EXERCISE	2,711		1,122.48	86,656		140,799						(20,860)	140,799			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	03/26/2020	03/31/2021	03/26/2021	EXERCISE	2,039		1,392.06	83,400		126,001						(20,076)	126,001			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	03/26/2020	03/31/2021	03/26/2021	EXERCISE	66,633		326.15	240,540		554,870						(57,903)	554,870			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	03/26/2020	03/31/2021	03/26/2021	EXERCISE	1,895		314.12	7,140		13,387						(1,719)	13,387			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SG-	03/26/2020	03/31/2021	03/26/2021	EXERCISE	4,568		150.63	10,500		18,200						(2,528)	18,200			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI-	04/01/2020	04/06/2021	04/06/2021	EXERCISE	89,044		369.80	627,840		139,742						(161,261)	139,742			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/01/2020	04/06/2021	04/06/2021	EXERCISE	81		21,194.83	151,810		564,537						(38,992)	564,537			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/01/2020	04/06/2021	04/01/2021	EXERCISE	95		21,048.22	31,200		48,000						(8,014)	48,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	04/01/2020	04/06/2021	04/06/2021	EXERCISE	441		1,387.07	48,780		287,300						(12,529)	287,300			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	04/01/2020	04/06/2021	04/01/2021	EXERCISE	1,028		1,374.82	24,360		33,601						(6,257)	33,601			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	04/01/2020	04/06/2021	04/06/2021	EXPIRATION	7,200		7,486.28	61,200								(15,719)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	04/01/2020	04/06/2021	04/01/2021	EXERCISE	653		1,085.92	63,210		399,653						(16,235)	399,653			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	04/01/2020	04/06/2021	04/06/2021	EXERCISE	1,213		1,080.56	20,800		31,200						(5,342)	31,200			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/01/2020	04/06/2021	04/01/2021	EXERCISE	21,297		258.63	119,340		305,583						(30,652)	305,583			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/01/2020	04/06/2021	04/01/2021	EXERCISE	4,692		254.74	35,640		149,821						(9,154)	149,821			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	04/01/2020	04/06/2021	04/01/2021	EXERCISE	73,502		326.99	208,800		563,771						(53,630)	563,771			
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	04/02/2020	04/06/2021	04/01/2021	EXERCISE	3,200		1.00	69,120		112,000						(17,805)	112,000			

SCHEDULE DB - PART A - SECTION 2

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DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	04/02/2020	04/06/2021	04/06/2021	EXERCISE	1,339		2,658.91	91,440		165,600						(23,554)	165,600			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/02/2020	04/06/2021	04/01/2021	EXERCISE	355		21,027.99	188,252		326,801						(48,492)	326,801			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/02/2020	04/06/2021	04/01/2021	EXERCISE	3,199		1,380.85	96,800		162,800						(24,935)	162,800			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/02/2020	04/06/2021	04/06/2021	EXPIRATION	7,100		7,635.65	59,640								(15,363)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/02/2020	04/06/2021	04/01/2021	EXERCISE	668		7,444.76	123,471		204,004						(31,805)	204,004			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/02/2020	04/06/2021	04/01/2021	EXERCISE	2,855		1,080.37	50,282		83,701						(12,952)	83,701			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	04/02/2020	04/06/2021	04/06/2021	EXERCISE	73,728		327.71	209,700		512,339						(54,017)	512,339			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	04/02/2020	04/06/2021	04/06/2021	EXERCISE	7,594		315.70	23,040		44,776						(5,935)	44,776			
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	04/02/2020	04/06/2021	04/01/2021	EXERCISE	39		23,396.46	16,920		28,800						(4,358)	28,800			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	04/08/2020	04/13/2021	04/08/2021	EXERCISE	99,292		371.46	737,670		273,649						(203,736)	273,649			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	04/08/2020	04/13/2021	04/08/2021	EXERCISE	64		23,785.07	104,550		292,353						(28,875)	292,353			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	04/08/2020	04/13/2021	04/08/2021	EXERCISE	111		23,503.87	47,320		83,200						(13,069)	83,200			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/08/2020	04/13/2021	04/08/2021	EXERCISE	391		1,537.04	44,820		204,680						(12,379)	204,680			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/08/2020	04/13/2021	04/08/2021	EXERCISE	912		1,512.47	22,400		35,000						(6,187)	35,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/08/2020	04/13/2021	04/08/2021	EXERCISE	7,800		8,229.54	98,280		325,136						(27,144)	325,136			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	04/08/2020	04/13/2021	04/08/2021	EXERCISE	1,091		1,184.51	19,890		32,509						(5,493)	32,509			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/08/2020	04/13/2021	04/08/2021	EXERCISE	19,314		259.02	102,410		288,018						(28,284)	288,018			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	04/08/2020	04/13/2021	04/08/2021	EXERCISE	74,826		327.93	249,900		609,135						(69,019)	609,135			
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	04/09/2020	04/14/2021	04/09/2021	EXERCISE	33		24,446.13	13,040		24,000						(3,638)	24,000			
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	04/09/2020	04/14/2021	04/09/2021	EXERCISE	2,900		0.99	43,210		84,100						(12,053)	84,100			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/09/2020	04/14/2021	04/09/2021	EXERCISE	1,417		2,863.86	80,360		143,500						(22,417)	143,500			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/09/2020	04/14/2021	04/09/2021	EXERCISE	438		23,078.94	258,440		436,771						(72,092)	436,771			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/09/2020	04/14/2021	04/09/2021	EXERCISE	2,963		1,535.60	105,233		159,801						(29,355)	159,801			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/09/2020	04/14/2021	04/09/2021	EXERCISE	7,700		8,238.52	97,020		721,490						(27,064)	721,490			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/09/2020	04/14/2021	04/09/2021	EXERCISE	789		8,164.38	137,475		234,000						(38,349)	234,000			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/09/2020	04/14/2021	04/09/2021	EXERCISE	3,690		1,221.79	119,002		206,999						(33,196)	206,999			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	04/09/2020	04/14/2021	04/09/2021	EXERCISE	74,650		328.38	249,900		609,238						(69,710)	609,238			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	04/09/2020	04/14/2021	04/09/2021	EXERCISE	1,568		315.63	14,000		30,769						(3,905)	30,769			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	04/09/2020	04/14/2021	04/09/2021	EXERCISE	4,411		158.21	12,250		22,303						(3,417)	22,303			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	04/15/2020	04/20/2021	04/15/2021	EXERCISE	38		23,621.87	63,810		188,133						(18,858)	188,133			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	04/15/2020	04/20/2021	04/15/2021	EXERCISE	98		23,269.30	40,480		66,700						(11,963)	66,700			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	04/15/2020	04/15/2021	04/14/2021	EXERCISE	110,236		375.93	709,300		73,069						(202,715)	73,069			

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 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	Consider-ation 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 (Amortiz-ation)/ 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 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	04/15/2020	04/20/2021	04/15/2021	EXERCISE	1,060		1,525.39	28,000		46,400						(8,275)	46,400			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/15/2020	04/20/2021	04/15/2021	EXERCISE	10,100		8,591.95	117,160		967,397						(34,624)	967,397			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	04/15/2020	04/20/2021	04/15/2021	EXERCISE	1,098		1,192.26	19,760		32,495						(5,840)	32,495			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/15/2020	04/20/2021	04/15/2021	EXERCISE	20,036		259.63	109,650		328,777						(32,405)	328,777			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	04/15/2020	04/20/2021	04/15/2021	EXERCISE	86,067		327.58	298,660		945,425						(88,262)	945,425			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/15/2020	04/20/2021	04/15/2021	EXERCISE	2,714		258.69	17,990		79,348						(5,317)	79,348			
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	04/16/2020	04/21/2021	04/16/2021	EXERCISE	37		23,646.35	15,165		25,200						(4,524)	25,200			
RAINBOW	INDEX LIAB	EX5	Equity/Index	GS-	04/16/2020	04/21/2021	04/16/2021	EXERCISE	4,300		0.98	104,920		167,700						(31,297)	167,700			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	04/16/2020	04/21/2021	04/16/2021	EXERCISE	1,636		2,815.16	104,880		197,799						(31,285)	197,799			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/16/2020	04/16/2021	04/16/2021	EXERCISE	425		23,678.90	224,000		399,988						(64,646)	399,988			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	04/16/2020	04/16/2021	04/15/2021	EXERCISE	3,122		1,499.61	102,930		169,198						(29,705)	169,198			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/16/2020	04/16/2021	04/15/2021	EXERCISE	10,100		8,757.83	114,130		1,036,721						(32,938)	1,036,721			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/16/2020	04/16/2021	04/15/2021	EXERCISE	788		8,749.07	151,386		269,106						(43,690)	269,106			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/16/2020	04/16/2021	04/15/2021	EXERCISE	3,650		1,172.19	89,999		159,101						(25,973)	159,101			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	04/16/2020	04/21/2021	04/16/2021	EXERCISE	86,065		327.59	301,400		1,021,630						(89,904)	1,021,630			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	04/16/2020	04/21/2021	04/16/2021	EXERCISE	5,340		318.04	22,100		44,382						(6,592)	44,382			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	04/22/2020	04/27/2021	04/22/2021	EXERCISE	94,377		373.02	737,100		319,654						(232,087)	319,654			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/22/2020	04/27/2021	04/22/2021	EXERCISE	68		23,405.39	27,200		48,001						(8,564)	48,001			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	04/22/2020	04/27/2021	04/22/2021	EXERCISE	463		1,509.83	11,200		19,600						(3,526)	19,600			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	04/22/2020	04/27/2021	04/22/2021	EXERCISE	6,400		8,664.63	71,040		496,216						(22,368)	496,216			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	04/22/2020	04/27/2021	04/22/2021	EXERCISE	666		1,220.74	15,440		27,998						(4,862)	27,998			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/22/2020	04/27/2021	04/22/2021	EXERCISE	17,680		259.87	94,500		298,519						(29,755)	298,519			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	04/22/2020	04/27/2021	04/22/2021	EXERCISE	64,695		329.88	175,100		635,818						(55,133)	635,818			
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	04/23/2020	04/28/2021	04/23/2021	EXERCISE	2,800		0.99	54,880		89,600						(17,431)	89,600			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	04/23/2020	04/28/2021	04/23/2021	EXERCISE	911		2,849.60	56,420		106,600						(17,921)	106,600			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2020	04/28/2021	04/23/2021	EXERCISE	340		23,303.62	172,000		287,999						(54,632)	287,999			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	04/23/2020	04/28/2021	04/23/2021	EXERCISE	2,681		1,519.83	94,710		155,799						(30,083)	155,799			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	04/23/2020	04/28/2021	04/23/2021	EXERCISE	6,500		8,641.49	71,500		271,561						(22,710)	271,561			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	04/23/2020	04/28/2021	04/23/2021	EXERCISE	625		8,460.02	112,860		188,999						(35,847)	188,999			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	04/23/2020	04/28/2021	04/23/2021	EXERCISE	2,389		1,206.78	62,060		107,300						(19,712)	107,300			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	04/23/2020	04/28/2021	04/23/2021	EXERCISE	64,440		329.25	190,650		691,551						(60,556)	691,551			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	04/23/2020	04/28/2021	04/23/2021	EXERCISE	3,143		316.21	13,600		31,127						(4,320)	31,127			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	04/23/2020	04/28/2021	04/23/2021	EXERCISE	6,734		162.68	10,780		23,100						(3,424)	23,100			

SCHEDULE DB - PART A - SECTION 2

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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 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	Consider-ation 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 (Amortiz-ation)/ 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 MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI-	04/29/2020	05/04/2021	04/29/2021	EXERCISE	81,929		374.88	570,350		111,675						(190,613)	111,675			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/29/2020	05/04/2021	04/29/2021	EXERCISE	57		24,535.32	92,400		250,291						(30,880)	250,291			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/29/2020	05/04/2021	04/29/2021	EXERCISE	106		24,313.61	46,020		78,000						(15,380)	78,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	04/29/2020	05/04/2021	04/29/2021	EXERCISE	294		1,671.08	38,600		134,388						(12,900)	134,388			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	04/29/2020	05/04/2021	04/29/2021	EXERCISE	707		1,671.08	22,560		36,002						(7,540)	36,002			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CS-	04/29/2020	05/04/2021	04/29/2021	EXERCISE	4,600		8,982.76	40,940		183,374						(13,682)	183,374			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	04/29/2020	05/04/2021	04/29/2021	EXERCISE	588		1,322.66	71,920		267,173						(24,036)	267,173			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	04/29/2020	05/04/2021	04/29/2021	EXERCISE	1,176		1,337.63	27,680		44,789						(9,251)	44,789			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	04/29/2020	05/04/2021	04/29/2021	EXERCISE	19,246		259.69	100,940		362,361						(33,735)	362,361			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	04/29/2020	05/04/2021	04/29/2021	EXERCISE	55,725		329.00	176,220		611,939						(58,893)	611,939			
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	04/30/2020	05/05/2021	04/30/2021	EXERCISE	4,100		0.99	79,540		127,100						(26,802)	127,100			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	04/30/2020	05/05/2021	04/30/2021	EXERCISE	1,195		2,913.29	68,600		126,000						(23,116)	126,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	04/30/2020	05/05/2021	04/30/2021	EXERCISE	271		24,613.52	147,840		264,001						(49,817)	264,001			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	04/30/2020	05/05/2021	04/30/2021	EXERCISE	2,187		1,652.94	76,320		133,200						(25,717)	133,200			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	04/30/2020	05/05/2021	04/30/2021	EXERCISE	4,600		9,000.50	37,260		36,128						(12,555)	36,128			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	UBS-	04/30/2020	05/05/2021	04/30/2021	EXERCISE	656		8,820.49	130,980		212,400						(44,136)	212,400			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	04/30/2020	05/05/2021	04/30/2021	EXERCISE	2,594		1,310.66	68,476		119,018						(23,074)	119,018			
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2020	05/05/2021	05/05/2021	EXERCISE	55,490		328.54	171,690		619,027						(57,854)	619,027			
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	04/30/2020	05/05/2021	05/05/2021	EXERCISE	2,508		320.89	5,920		14,315						(1,995)	14,315			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	05/06/2020	05/11/2021	05/06/2021	05/06/2021	38		23,238.67	68,850		224,582						(24,305)	224,582			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	05/06/2020	05/11/2021	05/06/2021	EXERCISE	114		23,451.65	44,820		75,603						(15,822)	75,603			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	05/06/2020	05/11/2021	05/06/2021	EXERCISE	627		1,588.98	19,000		29,000						(6,707)	29,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/06/2020	05/11/2021	05/06/2021	EXERCISE	7,200		8,984.85	71,280		179,561						(25,162)	179,561			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	05/06/2020	05/11/2021	05/06/2021	EXERCISE	713		1,259.21	13,950		23,401						(4,924)	23,401			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	05/06/2020	05/11/2021	05/11/2021	EXERCISE	126,004		370.25	1,064,760		1,083,831						(375,868)	1,083,831			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/06/2020	05/11/2021	05/06/2021	EXERCISE	22,488		258.79	119,130		412,363						(42,054)	412,363			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	05/06/2020	05/11/2021	05/06/2021	EXERCISE	68,849		329.22	179,580		916,516						(63,393)	916,516			
RAINBOW	INDEX LIAB	EX5	Equity/Index	GS-	05/07/2020	05/12/2021	05/07/2021	EXERCISE	2,500		0.99	44,750		72,500						(15,917)	72,500			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	05/07/2020	05/12/2021	05/07/2021	EXERCISE	1,180		2,866.19	71,740		136,000						(25,517)	136,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	05/07/2020	05/12/2021	05/07/2021	EXERCISE	201		23,613.25	103,200		172,800						(36,706)	172,800			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	05/07/2020	05/12/2021	05/07/2021	EXERCISE	2,654		1,594.15	101,910		172,000						(36,247)	172,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/07/2020	05/12/2021	05/07/2021	EXERCISE	7,300		9,101.87	75,920		398,303						(27,003)	398,303			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/07/2020	05/12/2021	05/07/2021	EXERCISE	615		9,010.85	117,600		207,200						(41,828)	207,200			

SCHEDULE DB - PART A - SECTION 2

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RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/07/2020	05/12/2021	05/07/2021	EXERCISE	2,806		1,261.11	87,192		151,199						(31,013)	151,199			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	05/07/2020	05/12/2021	05/07/2021	EXERCISE	68,760		329.96	177,390		904,133						(63,094)	904,133			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	05/07/2020	05/12/2021	05/07/2021	EXERCISE	4,082		318.17	12,610		35,111						(4,485)	35,111			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	05/07/2020	05/12/2021	05/07/2021	EXERCISE	3,098		160.42	5,600		12,000						(1,992)	12,000			
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	05/07/2020	05/12/2021	05/07/2021	EXERCISE	46		24,292.37	17,600		31,900						(6,260)	31,900			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI-	05/13/2020	05/18/2021	05/18/2021	EXPIRATION	87,134		382.25	366,120								(136,095)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	05/13/2020	05/18/2021	05/13/2021	EXERCISE	39		23,736.17	52,470		217,329						(19,504)	217,329			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	05/13/2020	05/18/2021	05/13/2021	EXERCISE	112		23,712.92	40,560		70,199						(15,077)	70,199			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	05/13/2020	05/18/2021	05/13/2021	EXERCISE	387		1,570.85	43,740		232,351						(16,259)	232,351			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	05/13/2020	05/18/2021	05/13/2021	EXERCISE	838		1,572.40	20,280		36,400						(7,539)	36,400			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	05/13/2020	05/18/2021	05/18/2021	EXPIRATION	7,400		9,000.07	71,780								(26,682)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	05/13/2020	05/18/2021	05/13/2021	EXERCISE	1,378		1,235.71	26,180		45,900						(9,732)	45,900			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/13/2020	05/18/2021	05/13/2021	EXERCISE	23,163		261.08	107,380		330,810						(39,916)	330,810			
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	05/13/2020	05/18/2021	05/13/2021	EXERCISE	64,550		328.69	174,455		834,805						(64,849)	834,805			
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	05/14/2020	05/19/2021	05/14/2021	EXERCISE	3,800		1.02	77,140		133,000						(28,881)	133,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	05/14/2020	05/19/2021	05/14/2021	EXERCISE	869		2,807.15	42,000		84,000						(15,725)	84,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	05/14/2020	05/19/2021	05/14/2021	EXERCISE	305		23,530.83	134,640		223,198						(50,409)	223,198			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/14/2020	05/19/2021	05/14/2021	EXERCISE	2,233		1,593.79	76,895		132,999						(28,789)	132,999			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/14/2020	05/19/2021	05/14/2021	EXERCISE	7,400		9,094.42	67,340		128,664						(25,212)	128,664			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/14/2020	05/19/2021	05/14/2021	EXERCISE	539		9,167.18	109,074		196,000						(40,837)	196,000			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/14/2020	05/19/2021	05/14/2021	EXERCISE	2,505		1,270.96	61,070		114,700						(22,864)	114,700			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	05/14/2020	05/19/2021	05/14/2021	EXERCISE	64,497		329.28	168,100		850,443						(62,936)	850,443			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	05/14/2020	05/19/2021	05/14/2021	EXERCISE	2,832		317.20	10,170		34,566						(3,808)	34,566			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	05/20/2020	05/25/2021	05/20/2021	EXERCISE	94,964		377.19	656,750		267,852						(256,419)	267,852			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	05/20/2020	05/25/2021	05/20/2021	EXERCISE	37		24,403.86	58,320		188,409						(22,770)	188,409			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	05/20/2020	05/25/2021	05/20/2021	EXERCISE	77		24,846.23	34,200		62,700						(13,353)	62,700			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/20/2020	05/25/2021	05/20/2021	EXERCISE	533		1,692.00	16,002		25,199						(6,248)	25,199			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/20/2020	05/25/2021	05/25/2021	EXPIRATION	6,500		9,485.02	65,000								(25,378)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	05/20/2020	05/25/2021	05/20/2021	EXERCISE	668		1,364.43	13,770		26,100						(5,376)	26,100			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	05/20/2020	05/25/2021	05/20/2021	EXERCISE	61,574		328.82	178,360		823,148						(69,638)	823,148			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/20/2020	05/25/2021	05/20/2021	EXERCISE	21,975		259.42	116,480		385,278						(45,478)	385,278			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/21/2020	05/26/2021	05/21/2021	EXERCISE	2,581		270.67	17,150		25,723						(6,742)	25,723			
RAINBOW	INDEX LIAB	EX5	Equity/Index	GS-	05/21/2020	05/26/2021	05/21/2021	EXERCISE	2,500		1.00	64,250		110,000						(25,257)	110,000			

SCHEDULE DB - PART A - SECTION 2

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DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	05/21/2020	05/26/2021	05/21/2021	EXERCISE	1,033		2,902.07	65,100		126,000						(25,591)	126,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/21/2020	05/26/2021	05/21/2021	EXERCISE	176		24,449.64	111,241		193,499						(43,730)	193,499			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	05/21/2020	05/26/2021	05/21/2021	EXERCISE	1,594		1,726.36	68,580		129,600						(26,960)	129,600			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	05/21/2020	05/26/2021	05/26/2021	EXPIRATION	6,500		9,377.99	63,700								(25,041)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	05/21/2020	05/26/2021	05/21/2021	EXERCISE	437		9,312.34	84,870		147,600						(33,363)	147,600			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/21/2020	05/26/2021	05/21/2021	EXERCISE	2,004		1,347.55	70,038		124,205						(27,533)	124,205			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	05/21/2020	05/26/2021	05/21/2021	EXERCISE	61,625		328.54	180,320		836,764						(70,886)	836,764			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	05/21/2020	05/26/2021	05/21/2021	EXERCISE	2,830		317.73	10,170		33,467						(3,998)	33,467			
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	05/21/2020	05/26/2021	05/21/2021	EXERCISE	25		23,940.10	9,960		16,800						(3,915)	16,800			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI-	05/28/2020	06/03/2021	06/03/2021	EXERCISE	77,708		374.31	606,100		594,962						(250,576)	594,962			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	05/28/2020	06/03/2021	05/28/2021	EXERCISE	28		25,324.43	39,620		122,055						(16,380)	122,055			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	05/28/2020	06/03/2021	05/28/2021	EXERCISE	106		25,146.63	47,520		78,300						(19,646)	78,300			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	05/28/2020	06/03/2021	05/28/2021	EXERCISE	282		1,808.58	28,300		114,202						(11,700)	114,202			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	05/28/2020	06/03/2021	05/28/2021	EXERCISE	451		1,760.70	14,720		24,800						(6,086)	24,800			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	05/28/2020	06/03/2021	06/03/2021	EXPIRATION	5,800		9,416.71	60,320								(24,938)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	05/28/2020	06/03/2021	05/28/2021	EXERCISE	428		1,393.66	11,520		20,400						(4,763)	20,400			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	05/28/2020	06/03/2021	05/28/2021	EXERCISE	17,335		258.38	91,520		346,204						(37,837)	346,204			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	05/28/2020	06/03/2021	05/28/2021	EXERCISE	66,990		329.35	207,580		830,552						(85,818)	830,552			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	05/28/2020	06/03/2021	05/28/2021	EXERCISE	3,311		270.77	22,950		37,047						(9,488)	37,047			
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	05/29/2020	06/03/2021	05/28/2021	EXERCISE	2,900		0.99	60,900		98,600						(25,243)	98,600			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	05/29/2020	06/03/2021	05/28/2021	EXERCISE	885		3,022.74	69,390		132,300						(28,762)	132,300			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	05/29/2020	06/03/2021	05/28/2021	EXERCISE	232		25,383.11	132,160		218,301						(54,780)	218,301			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/29/2020	06/03/2021	05/28/2021	EXERCISE	1,701		1,767.47	62,040		99,000						(25,715)	99,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	05/29/2020	06/03/2021	05/28/2021	EXERCISE	5,900		9,555.52	61,360		79,982						(25,434)	79,982			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/29/2020	06/03/2021	05/28/2021	EXERCISE	408		9,545.96	89,349		155,992						(37,035)	155,992			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	05/29/2020	06/03/2021	05/28/2021	EXERCISE	1,363		1,409.36	38,190		68,400						(15,830)	68,400			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	05/29/2020	06/03/2021	05/28/2021	EXERCISE	3,069		161.11	5,950		12,000						(2,466)	12,000			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	05/29/2020	06/03/2021	05/28/2021	EXERCISE	66,606		329.38	208,740		823,530						(86,522)	823,530			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	06/03/2020	06/08/2021	06/03/2021	EXERCISE	94,440		376.82	619,520		307,122						(265,237)	307,122			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	06/03/2020	06/08/2021	06/03/2021	EXERCISE	49		26,007.19	77,610		191,403						(33,227)	191,403			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	06/03/2020	06/08/2021	06/03/2021	EXERCISE	88		25,928.38	45,310		73,600						(19,399)	73,600			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/03/2020	06/08/2021	06/03/2021	EXERCISE	270		1,792.27	41,950		117,325						(17,960)	117,325			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/03/2020	06/08/2021	06/03/2021	EXERCISE	703		1,823.71	24,440		39,001						(10,464)	39,001			

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NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/03/2020	06/08/2021	06/08/2021	EXPIRATION	5,800		9,704.68	53,360								(22,845)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/03/2020	06/08/2021	06/03/2021	EXERCISE	344		1,412.88	42,200		155,131						(18,067)	155,131			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/03/2020	06/08/2021	06/03/2021	EXERCISE	551		1,437.56	14,800		25,600						(6,336)	25,600			
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	06/03/2020	06/08/2021	06/03/2021	EXERCISE	50,576		331.52	140,940		542,378						(60,341)	542,378			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/03/2020	06/10/2021	06/03/2021	EXERCISE	19,014		257.75	94,080		418,273						(40,279)	418,273			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/03/2020	06/08/2021	06/03/2021	EXERCISE	2,305		257.46	18,900		82,565						(8,092)	82,565			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/04/2020	06/09/2021	06/04/2021	EXERCISE	1,722		1,453.51	48,250		82,500						(20,791)	82,500			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/04/2020	06/09/2021	06/04/2021	EXERCISE	11,781		270.80	80,000		146,735						(34,472)	146,735			
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	06/04/2020	06/09/2021	06/04/2021	EXERCISE	2,200		0.99	49,060		79,200						(21,140)	79,200			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	06/04/2020	06/09/2021	06/04/2021	EXERCISE	460		3,229.05	40,500		79,500						(17,451)	79,500			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	SG-	06/04/2020	06/09/2021	06/04/2021	EXERCISE	3,100		161.11	6,350		14,000						(2,736)	14,000			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	06/04/2020	06/09/2021	06/04/2021	EXERCISE	50,919		331.32	140,180		589,888						(60,403)	589,888			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	06/04/2020	06/09/2021	06/04/2021	EXERCISE	415		9,533.36	84,400		144,000						(36,368)	144,000			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	06/04/2020	06/09/2021	06/04/2021	EXERCISE	3,124		319.79	10,000		29,839						(4,309)	29,839			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	06/04/2020	06/09/2021	06/04/2021	EXERCISE	228		25,940.15	154,800		264,001						(66,703)	264,001			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/04/2020	06/09/2021	06/04/2021	EXERCISE	5,900		9,629.66	53,690		15,247						(23,135)	15,247			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/04/2020	06/09/2021	06/04/2021	EXERCISE	1,728		1,837.38	75,200		127,999						(32,403)	127,999			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	06/10/2020	06/15/2021	06/10/2021	EXERCISE	59		27,286.87	77,280		162,288						(34,581)	162,288			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	06/10/2020	06/15/2021	06/10/2021	EXERCISE	70		26,989.99	31,350		57,000						(14,028)	57,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/10/2020	06/15/2021	06/10/2021	EXERCISE	269		1,868.60	30,200		100,763						(13,514)	100,763			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/10/2020	06/15/2021	06/10/2021	EXERCISE	485		1,889.03	11,610		20,700						(5,195)	20,700			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	06/10/2020	06/15/2021	06/10/2021	EXERCISE	7,200		10,094.25	84,240		59,870						(37,695)	59,870			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/10/2020	06/15/2021	06/10/2021	EXERCISE	477		1,471.79	48,510		194,611						(21,707)	194,611			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/10/2020	06/15/2021	06/10/2021	EXERCISE	818		1,487.93	16,920		32,401						(7,571)	32,401			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	06/10/2020	06/15/2021	06/10/2021	EXERCISE	93,806		377.16	670,410		641,033						(299,990)	641,033			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/10/2020	06/15/2021	06/10/2021	EXERCISE	20,497		258.52	106,080		486,174						(47,468)	486,174			
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS-	06/10/2020	06/15/2021	06/10/2021	EXERCISE	69,593		331.33	209,620		798,019						(93,799)	798,019			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/11/2020	06/16/2021	06/11/2021	EXERCISE	6,614		272.95	39,780		79,415						(17,910)	79,415			
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	06/11/2020	06/16/2021	06/11/2021	EXERCISE	3,000		1.02	60,000		105,000						(27,014)	105,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	06/11/2020	06/16/2021	06/11/2021	EXERCISE	731		3,229.47	30,820		64,400						(13,876)	64,400			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2020	06/16/2021	06/11/2021	EXERCISE	231		25,781.50	115,420		214,599						(51,966)	214,599			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2020	06/16/2021	06/11/2021	EXERCISE	2,087		1,769.46	80,280		144,001						(36,145)	144,001			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/11/2020	06/16/2021	06/11/2021	EXERCISE	7,100		9,588.47	79,520		315,148						(35,803)	315,148			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/11/2020	06/16/2021	06/11/2021	EXERCISE	480		9,684.36	109,480		197,801						(49,292)	197,801			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/11/2020	06/16/2021	06/11/2021	EXERCISE	2,065		1,413.18	53,788		103,601						(24,217)	103,601			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	06/11/2020	06/16/2021	06/11/2021	EXERCISE	69,975		329.51	211,850		949,972						(95,382)	949,972			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	06/11/2020	06/16/2021	06/11/2021	EXERCISE	2,197		318.36	6,580		19,419						(2,963)	19,419			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	06/11/2020	06/16/2021	06/11/2021	EXERCISE	3,079		162.71	4,700		9,500						(2,116)	9,500			
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	06/11/2020	06/16/2021	06/11/2021	EXERCISE	20		24,112.94	7,200		12,500						(3,242)	12,500			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MS-	06/17/2020	06/22/2021	06/17/2021	EXERCISE	110,125		377.11	778,680		86,230						(363,496)	86,230			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	06/17/2020	06/22/2021	06/17/2021	EXERCISE	42		26,015.13	19,140		30,801						(8,935)	30,801			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/17/2020	06/22/2021	06/17/2021	EXERCISE	334		1,792.97	10,626		16,201						(4,960)	16,201			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	06/17/2020	06/22/2021	06/17/2021	EXERCISE	5,900		9,982.47	69,620		56,232						(32,499)	56,232			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	06/17/2020	06/22/2021	06/17/2021	EXERCISE	491		1,423.67	10,360		18,200						(4,836)	18,200			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/17/2020	06/22/2021	06/17/2021	EXERCISE	23,657		258.19	122,040		476,316						(56,970)	476,316			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	06/17/2020	06/22/2021	06/17/2021	EXERCISE	50,657		329.71	163,620		594,780						(76,380)	594,780			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/17/2020	06/22/2021	06/17/2021	EXERCISE	3,439		261.42	23,670		86,501						(11,049)	86,501			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/18/2020	06/23/2021	06/18/2021	EXERCISE	15,391		272.06	105,000		144,416						(49,305)	144,416			
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	06/18/2020	06/23/2021	06/18/2021	EXERCISE	2,600		1.00	54,600		88,400						(25,639)	88,400			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	06/18/2020	06/23/2021	06/18/2021	EXERCISE	892		3,279.14	53,940		107,300						(25,329)	107,300			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	06/18/2020	06/23/2021	06/18/2021	EXERCISE	230		26,549.54	110,640		210,001						(51,954)	210,001			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/18/2020	06/23/2021	06/18/2021	EXERCISE	1,450		1,805.35	60,320		106,598						(28,325)	106,598			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	06/18/2020	06/23/2021	06/23/2021	EXPIRATION	5,900		10,012.05	68,440								(32,138)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	06/18/2020	06/23/2021	06/18/2021	EXERCISE	400		10,082.13	58,000		100,002						(27,235)	100,002			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/18/2020	06/23/2021	06/18/2021	EXERCISE	2,102		1,442.77	67,770		123,000						(31,823)	123,000			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	06/18/2020	06/23/2021	06/18/2021	EXERCISE	50,347		329.69	164,220		459,213						(77,113)	459,213			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	06/18/2020	06/23/2021	06/18/2021	EXERCISE	2,814		320.09	10,080		21,068						(4,733)	21,068			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI-	06/24/2020	06/29/2021	06/24/2021	EXERCISE	85,041		377.73	612,480		109,720						(297,757)	109,720			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	06/24/2020	06/29/2021	06/24/2021	EXERCISE	20		25,573.16	30,500		93,841						(14,828)	93,841			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	06/24/2020	06/29/2021	06/24/2021	EXERCISE	75		25,573.16	28,310		53,200						(13,763)	53,200			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/24/2020	06/29/2021	06/24/2021	EXERCISE	404		1,747.06	10,990		18,900						(5,343)	18,900			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/24/2020	06/29/2021	06/29/2021	EXPIRATION	7,200		10,002.70	75,600								(36,753)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	06/24/2020	06/29/2021	06/24/2021	EXERCISE	432		1,402.24	8,160		15,000						(3,967)	15,000			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	06/24/2020	06/29/2021	06/24/2021	EXERCISE	20,061		258.55	107,610		392,547						(52,314)	392,547			
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS-	06/24/2020	06/29/2021	06/24/2021	EXERCISE	62,096		329.06	199,980		721,343						(97,220)	721,343			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	06/25/2020	06/30/2021	06/25/2021	EXERCISE	9,172		271.74	62,500		97,828						(30,557)	97,828			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2020	06/30/2021	06/25/2021	EXERCISE	2,900		1.00	66,410		110,200						(32,469)	110,200			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2020	06/30/2021	06/25/2021	EXERCISE	870		3,212.47	67,480		128,800						(32,992)	128,800			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2020	06/30/2021	06/25/2021	EXERCISE	264		25,848.58	147,560		265,199						(72,144)	265,199			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2020	06/30/2021	06/25/2021	EXERCISE	2,052		1,766.31	77,760		136,799						(38,018)	136,799			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	06/25/2020	06/30/2021	06/30/2021	EXPIRATION	7,300		10,101.83	75,920								(37,118)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	06/25/2020	06/30/2021	06/25/2021	EXERCISE	515		10,091.72	124,800		223,602						(61,016)	223,602			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	06/25/2020	06/30/2021	06/25/2021	EXERCISE	2,052		1,418.96	69,687		124,695						(34,071)	124,695			
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS-	06/25/2020	06/30/2021	06/25/2021	EXERCISE	62,338		329.76	193,030		755,880						(94,375)	755,880			
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS-	06/25/2020	06/30/2021	06/25/2021	EXERCISE	4,072		318.90	13,000		31,914						(6,356)	31,914			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	07/01/2020	07/07/2021	07/01/2021	EXERCISE	61,428		379.43	427,350		48,500						(216,556)	48,500			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/01/2020	07/07/2021	07/01/2021	EXERCISE	51		25,657.76	76,310		245,835						(38,670)	245,835			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/01/2020	07/07/2021	07/01/2021	EXERCISE	54		25,683.50	26,040		43,409						(13,196)	43,409			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	07/01/2020	07/07/2021	07/01/2021	EXERCISE	282		1,735.26	41,500		158,896						(21,030)	158,896			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	07/01/2020	07/07/2021	07/01/2021	EXERCISE	282		1,768.90	8,950		13,499						(4,535)	13,499			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	07/01/2020	07/07/2021	07/01/2021	EXERCISE	350		1,400.19	41,750		186,639						(21,156)	186,639			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	UBS-	07/01/2020	07/07/2021	07/01/2021	EXERCISE	631		1,421.60	14,400		24,300						(7,297)	24,300			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/01/2020	07/07/2021	07/07/2021	EXPIRATION	6,000		10,279.25	68,400								(34,661)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	07/01/2020	07/07/2021	07/01/2021	EXERCISE	53,114		330.30	161,500		652,504						(81,839)	652,504			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/01/2020	07/07/2021	07/01/2021	EXERCISE	17,222		260.34	89,320		311,985						(45,262)	311,985			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/01/2020	07/07/2021	07/01/2021	EXERCISE	1,904		261.01	14,400		57,838						(7,297)	57,838			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/02/2020	07/08/2021	07/02/2021	EXERCISE	12,444		273.22	85,000		149,410						(43,300)	149,410			
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	07/02/2020	07/08/2021	07/02/2021	EXERCISE	1,500		0.97	30,000		45,000						(15,282)	45,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2020	07/08/2021	07/02/2021	EXERCISE	361		3,266.96	29,040		54,000						(14,793)	54,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2020	07/08/2021	07/02/2021	EXERCISE	163		25,439.94	97,860		163,801						(49,851)	163,801			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2020	07/08/2021	07/02/2021	EXERCISE	899		1,755.82	34,720		57,600						(17,687)	57,600			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2020	07/08/2021	07/02/2021	EXERCISE	271		10,217.78	42,560		69,999						(21,680)	69,999			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/02/2020	07/08/2021	07/02/2021	EXERCISE	838		1,416.10	16,836		27,598						(8,576)	27,598			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2020	07/08/2021	07/02/2021	EXERCISE	2,994		165.81	5,650		4,428						(2,878)	4,428			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	07/02/2020	07/08/2021	07/08/2021	EXPIRATION	6,000		10,341.89	69,000								(35,149)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2020	07/08/2021	07/02/2021	EXERCISE	52,760		330.24	172,380		696,335						(87,812)	696,335			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	07/02/2020	07/08/2021	07/02/2021	EXERCISE	1,873		319.67	5,580		15,250						(2,843)	15,250			
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	07/02/2020	07/08/2021	07/02/2021	EXERCISE	36		25,249.81	12,870		23,400						(6,556)	23,400			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	07/08/2020	07/13/2021	07/08/2021	EXERCISE	19		26,197.61	26,750		85,610						(14,020)	85,610			

SCHEDULE DB - PART A - SECTION 2

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DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	07/08/2020	07/13/2021	07/08/2021	EXERCISE	54		26,171.54	21,980		40,600						(11,520)	40,600			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/08/2020	07/13/2021	07/08/2021	EXERCISE	282		1,760.66	36,995		155,400						(19,390)	155,400			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/08/2020	07/13/2021	07/08/2021	EXERCISE	282		1,776.63	8,690		14,503						(4,555)	14,503			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/08/2020	07/13/2021	07/08/2021	EXERCISE	5,000		10,666.70	53,500		17,545						(28,040)	17,545			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/08/2020	07/13/2021	07/08/2021	EXERCISE	350		1,434.53	8,050		15,000						(4,219)	15,000			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	07/08/2020	07/13/2021	07/08/2021	EXERCISE	87,228		382.47	580,800		148,419						(304,405)	148,419			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/08/2020	07/13/2021	07/08/2021	EXERCISE	16,282		263.37	81,480		282,206						(42,705)	282,206			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/08/2020	07/13/2021	07/08/2021	EXERCISE	4,151		264.46	29,480		108,136						(15,451)	108,136			
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	07/08/2020	07/13/2021	07/08/2021	EXERCISE	43,057		329.80	154,560		614,738						(81,007)	614,738			
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	07/09/2020	07/14/2021	07/09/2021	EXERCISE	1,700		0.99	66,810		115,600						(35,195)	115,600			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	07/09/2020	07/14/2021	07/09/2021	EXERCISE	644		3,261.17	46,410		90,300						(24,448)	90,300			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	07/09/2020	07/14/2021	07/09/2021	EXERCISE	183		25,783.20	95,880		173,899						(50,508)	173,899			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	07/09/2020	07/14/2021	07/09/2021	EXERCISE	1,315		1,752.10	52,440		92,001						(27,625)	92,001			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	07/09/2020	07/14/2021	07/09/2021	EXERCISE	4,900		10,754.59	52,430		242,988						(27,619)	242,988			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	07/09/2020	07/14/2021	07/09/2021	EXERCISE	484		10,625.53	98,800		166,399						(52,047)	166,399			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/09/2020	07/14/2021	07/09/2021	EXERCISE	1,644		1,408.71	49,910		89,699						(26,292)	89,699			
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS-	07/09/2020	07/14/2021	07/09/2021	EXERCISE	43,075		329.65	151,800		668,759						(79,966)	668,759			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/09/2020	07/14/2021	07/09/2021	EXERCISE	4,385		273.14	29,400		62,585						(15,488)	62,585			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	07/15/2020	07/20/2021	07/15/2021	EXERCISE	82,859		380.85	631,140		412,155						(342,600)	412,155			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/15/2020	07/20/2021	07/15/2021	EXERCISE	33		26,601.39	56,070		141,724						(30,436)	141,724			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/15/2020	07/20/2021	07/15/2021	EXERCISE	71		26,493.91	30,020		45,600						(16,296)	45,600			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	07/15/2020	07/20/2021	07/15/2021	EXERCISE	653		1,810.59	20,160		26,401						(10,943)	26,401			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/15/2020	07/20/2021	07/15/2021	EXERCISE	6,000		10,701.68	60,000		162,882						(32,570)	162,882			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/15/2020	07/20/2021	07/15/2021	EXERCISE	1,082		1,459.05	23,520		40,000						(12,767)	40,000			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/15/2020	07/20/2021	07/15/2021	EXERCISE	23,921		262.55	141,360		478,426						(76,734)	478,426			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/15/2020	07/20/2021	07/15/2021	EXERCISE	3,757		265.38	27,300		99,814						(14,819)	99,814			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	07/15/2020	07/20/2021	07/15/2021	EXERCISE	58,701		332.59	187,110		794,271						(101,568)	794,271			
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	07/16/2020	07/21/2021	07/16/2021	EXERCISE	4,300		0.99	73,100		111,800						(39,876)	111,800			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	07/16/2020	07/21/2021	07/16/2021	EXERCISE	773		3,385.54	48,620		93,600						(26,522)	93,600			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	07/16/2020	07/21/2021	07/16/2021	EXERCISE	180		26,761.44	90,576		153,601						(49,409)	153,601			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	07/16/2020	07/21/2021	07/16/2021	EXERCISE	1,750		1,813.95	72,960		124,799						(39,800)	124,799			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	CITI-	07/16/2020	07/21/2021	07/16/2021	EXERCISE	5,900		10,626.46	60,770		205,556						(33,150)	205,556			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	07/16/2020	07/21/2021	07/16/2021	EXERCISE	367		10,605.20	91,650		163,801						(49,995)	163,801			

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 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	Consider-ation 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 (Amortiz-ation)/ 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	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/16/2020	07/21/2021	07/16/2021	EXERCISE	2,112		1,458.75	62,620		108,490						(34,159)	108,490			
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS-	07/16/2020	07/21/2021	07/16/2021	EXERCISE	58,677		332.73	185,220		816,396						(101,038)	816,396			
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS-	07/16/2020	07/21/2021	07/16/2021	EXERCISE	3,105		320.81	10,900		29,031						(5,946)	29,031			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/16/2020	07/21/2021	07/16/2021	EXERCISE	13,103		274.47	86,400		169,246						(47,131)	169,246			
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	07/16/2020	07/21/2021	07/16/2021	EXERCISE	20		24,995.66	7,400		14,500						(4,037)	14,500			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/22/2020	07/27/2021	07/22/2021	EXERCISE	30		26,870.81	43,440		121,929						(24,393)	121,929			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/22/2020	07/27/2021	07/22/2021	EXERCISE	52		26,816.79	21,420		32,200						(12,028)	32,200			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/22/2020	07/27/2021	07/22/2021	EXERCISE	5,600		10,870.75	56,000		165,519						(31,446)	165,519			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/22/2020	07/27/2021	07/22/2021	EXERCISE	403		1,476.72	7,140		12,000						(4,009)	12,000			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI-	07/22/2020	07/27/2021	07/22/2021	EXERCISE	93,241		384.09	694,200		175,960						(389,823)	175,960			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/22/2020	07/27/2021	07/22/2021	EXERCISE	268		1,875.43	30,500		126,287						(17,127)	126,287			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/22/2020	07/27/2021	07/22/2021	EXERCISE	322		1,853.08	9,120		14,401						(5,121)	14,401			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/22/2020	07/27/2021	07/22/2021	EXERCISE	13,708		268.39	68,400		195,235						(38,409)	195,235			
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS-	07/22/2020	07/27/2021	07/22/2021	EXERCISE	61,888		332.53	228,000		832,964						(128,032)	832,964			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/23/2020	07/28/2021	07/23/2021	EXERCISE	9,447		273.30	70,460		153,476						(39,755)	153,476			
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	07/23/2020	07/28/2021	07/23/2021	EXERCISE	3,000		0.99	71,400		117,000						(40,285)	117,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	07/23/2020	07/28/2021	07/23/2021	EXERCISE	741		3,351.50	60,000		115,000						(33,853)	115,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/23/2020	07/28/2021	07/23/2021	EXERCISE	210		26,599.02	126,560		218,400						(71,407)	218,400			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/23/2020	07/28/2021	07/23/2021	EXERCISE	1,823		1,840.40	72,420		112,194						(40,861)	112,194			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	07/23/2020	07/28/2021	07/28/2021	EXPIRATION	5,500		10,580.59	55,550								(31,342)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	WF-	07/23/2020	07/28/2021	07/23/2021	EXERCISE	435		10,622.91	92,920		165,598						(52,427)	165,598			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/23/2020	07/28/2021	07/23/2021	EXERCISE	2,013		1,475.30	53,700		90,008						(30,298)	90,008			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	07/23/2020	07/28/2021	07/23/2021	EXERCISE	61,602		332.08	236,810		963,135						(133,612)	963,135			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	07/23/2020	07/28/2021	07/23/2021	EXERCISE	3,715		322.07	15,840		52,065						(8,937)	52,065			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/23/2020	07/28/2021	07/28/2021	EXPIRATION	5,644		174.87	12,800								(7,222)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	07/29/2020	08/03/2021	07/29/2021	EXERCISE	90,662		387.25	687,530		82,349						(398,944)	82,349			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/29/2020	08/03/2021	07/29/2021	EXERCISE	45		26,353.79	67,200		217,138						(38,993)	217,138			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	07/29/2020	08/03/2021	07/29/2021	EXERCISE	30		26,327.25	12,560		20,800						(7,288)	20,800			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	07/29/2020	08/03/2021	07/29/2021	EXERCISE	424		1,850.93	13,920		22,398						(8,077)	22,398			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	07/29/2020	08/03/2021	07/29/2021	EXERCISE	4,400		10,662.98	40,920		46,448						(23,744)	46,448			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/29/2020	08/03/2021	07/29/2021	EXERCISE	400		1,499.12	38,940		196,654						(22,595)	196,654			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	07/29/2020	08/03/2021	07/29/2021	EXERCISE	600		1,490.12	13,950		25,200						(8,095)	25,200			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/29/2020	08/03/2021	07/29/2021	EXERCISE	22,562		271.51	116,400		274,031						(67,542)	274,031			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	07/29/2020	08/03/2021	07/29/2021	EXERCISE	54,397		333.57	191,840		796,530						(111,316)	796,530			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	07/29/2020	08/03/2021	07/29/2021	EXERCISE	2,225		269.42	15,780		52,994						(9,156)	52,994			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	07/30/2020	08/04/2021	07/30/2021	EXERCISE	14,851		275.51	100,450		221,479						(58,555)	221,479			
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	07/30/2020	08/04/2021	07/30/2021	EXERCISE	700		1.00	21,560		38,500						(12,568)	38,500			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	07/30/2020	08/04/2021	07/30/2021	EXERCISE	717		3,237.07	47,840		94,300						(27,887)	94,300			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/30/2020	08/04/2021	07/30/2021	EXERCISE	220		26,392.59	108,112		185,601						(63,022)	185,601			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	07/30/2020	08/04/2021	07/30/2021	EXERCISE	1,812		1,863.12	75,820		129,200						(44,198)	129,200			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	07/30/2020	08/04/2021	08/04/2021	EXPIRATION	4,500		10,715.51	40,050								(23,346)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/30/2020	08/04/2021	07/30/2021	EXERCISE	289		10,544.06	100,285		179,800						(58,459)	179,800			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	07/30/2020	08/04/2021	07/30/2021	EXERCISE	1,605		1,498.09	49,440		88,800						(28,820)	88,800			
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS-	07/30/2020	08/04/2021	07/30/2021	EXERCISE	54,733		333.08	200,010		813,683						(116,592)	813,683			
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS-	07/30/2020	08/04/2021	07/30/2021	EXERCISE	1,855		324.68	6,300		18,201						(3,672)	18,201			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/30/2020	08/04/2021	08/04/2021	EXPIRATION	3,265		180.08	8,700								(5,072)				
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	07/30/2020	08/04/2021	07/30/2021	EXERCISE	20		24,636.45	6,650		13,000						(3,876)	13,000			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	08/05/2020	08/10/2021	08/10/2021	EXPIRATION	105,118		390.64	854,810								(512,007)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	08/05/2020	08/10/2021	08/05/2021	EXERCISE	33		26,902.30	49,140		146,166						(29,433)	146,166			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	08/05/2020	08/10/2021	08/05/2021	EXERCISE	62		26,902.30	25,330		42,500						(15,172)	42,500			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/05/2020	08/10/2021	08/05/2021	EXERCISE	260		1,920.53	29,385		119,123						(17,601)	119,123			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/05/2020	08/10/2021	08/05/2021	EXERCISE	417		1,874.43	11,928		16,000						(7,145)	16,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/05/2020	08/10/2021	08/05/2021	EXERCISE	6,300		11,125.44	58,590		198,683						(35,094)	198,683			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/05/2020	08/10/2021	08/05/2021	EXERCISE	388		1,516.85	9,060		14,998						(5,427)	14,998			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/05/2020	08/10/2021	08/05/2021	EXERCISE	15,672		274.68	74,340		159,704						(44,528)	159,704			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/05/2020	08/10/2021	08/05/2021	EXERCISE	5,140		271.54	38,220		104,435						(22,893)	104,435			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	08/05/2020	08/10/2021	08/05/2021	EXERCISE	51,848		335.36	162,960		680,665						(97,608)	680,665			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	08/06/2020	08/11/2021	08/11/2021	EXPIRATION	7,736		192.33	13,800								(8,303)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/06/2020	08/11/2021	08/06/2021	EXERCISE	2,162		274.44	17,580		33,681						(10,577)	33,681			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/06/2020	08/11/2021	08/06/2021	EXERCISE	11,532		275.83	85,120		163,545						(51,212)	163,545			
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	08/06/2020	08/11/2021	08/06/2021	EXERCISE	1,543		323.61	5,350		14,903						(3,219)	14,903			
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	08/06/2020	08/11/2021	08/06/2021	EXERCISE	52,170		335.27	165,620		698,720						(99,644)	698,720			
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	08/06/2020	08/11/2021	08/06/2021	EXERCISE	2,900		0.99	70,760		116,000						(42,572)	116,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	08/06/2020	08/11/2021	08/06/2021	EXERCISE	278		3,250.11	23,040		46,800						(13,862)	46,800			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	08/06/2020	08/11/2021	08/06/2021	EXERCISE	128		27,222.65	71,645		122,500						(43,105)	122,500			

SCHEDULE DB - PART A - SECTION 2

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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 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	Consider-ation 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 (Amortiz-ation)/ 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	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/06/2020	08/11/2021	08/06/2021	EXERCISE	1,036		1,547.71	33,120		59,199						(19,926)	59,199			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/06/2020	08/11/2021	08/06/2021	EXERCISE	1,410		1,901.69	58,050		97,200						(34,926)	97,200			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/06/2020	08/11/2021	08/06/2021	EXERCISE	284		11,222.01	73,280		131,200						(44,089)	131,200			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/06/2020	08/11/2021	08/06/2021	EXERCISE	6,300		11,267.08	58,590		97,487						(35,250)	97,487			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI-	08/12/2020	08/17/2021	08/17/2021	EXPIRATION	82,159		385.00	695,200								(429,415)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/12/2020	08/17/2021	08/12/2021	EXERCISE	57		27,948.86	76,320		201,485						(47,142)	201,485			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/12/2020	08/17/2021	08/12/2021	EXERCISE	71		28,032.79	34,800		66,000						(21,495)	66,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	08/12/2020	08/17/2021	08/12/2021	EXERCISE	306		1,938.70	11,160		18,598						(6,893)	18,598			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/12/2020	08/17/2021	08/17/2021	EXPIRATION	5,200		11,157.72	34,840								(21,520)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	08/12/2020	08/17/2021	08/12/2021	EXERCISE	442		1,591.16	9,870		18,200						(6,097)	18,200			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/12/2020	08/17/2021	08/12/2021	EXERCISE	18,143		270.12	92,640		230,121						(57,222)	230,121			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/12/2020	08/17/2021	08/12/2021	EXERCISE	1,850		269.71	13,400		40,129						(8,277)	40,129			
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS-	08/12/2020	08/17/2021	08/12/2021	EXERCISE	52,962		335.48	177,160		752,466						(109,429)	752,466			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/13/2020	08/18/2021	08/13/2021	EXERCISE	8,356		274.68	56,350		133,370						(34,957)	133,370			
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	08/13/2020	08/18/2021	08/13/2021	EXERCISE	2,600		0.98	66,300		106,600						(41,130)	106,600			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	ML-	08/13/2020	08/18/2021	08/13/2021	EXERCISE	748		3,296.05	71,250		130,001						(44,201)	130,001			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/13/2020	08/18/2021	08/13/2021	EXERCISE	204		27,673.54	139,536		245,100						(86,563)	245,100			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	08/13/2020	08/18/2021	08/13/2021	EXERCISE	1,485		1,938.95	71,050		118,900						(44,077)	118,900			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	08/13/2020	08/18/2021	08/18/2021	EXPIRATION	5,200		11,178.37	36,400								(22,581)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/13/2020	08/18/2021	08/13/2021	EXERCISE	385		10,965.98	102,684		176,299						(63,701)	176,299			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	08/13/2020	08/18/2021	08/13/2021	EXERCISE	1,393		1,584.52	50,534		92,399						(31,349)	92,399			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	08/13/2020	08/18/2021	08/18/2021	EXPIRATION	4,364		182.96	9,600								(5,955)				
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	08/13/2020	08/18/2021	08/13/2021	EXERCISE	52,653		335.48	176,130		803,677						(109,264)	803,677			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	08/13/2020	08/18/2021	08/13/2021	EXERCISE	3,387		324.11	10,560		30,753						(6,551)	30,753			
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	08/13/2020	08/18/2021	08/13/2021	EXERCISE	20		25,154.97	8,900		18,000						(5,521)	18,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/24/2021	08/19/2021	EXERCISE	36		27,582.10	50,000		145,793						(31,820)	145,793			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/24/2021	08/19/2021	EXERCISE	47		27,748.26	18,720		32,500						(11,913)	32,500			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/24/2021	08/19/2021	EXERCISE	311		1,906.75	38,340		156,148						(24,400)	156,148			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/24/2021	08/19/2021	EXERCISE	519		1,931.81	13,400		21,997						(8,528)	21,997			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	08/19/2020	08/24/2021	08/24/2021	EXPIRATION	5,900		11,318.64	56,640								(36,046)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/24/2021	08/19/2021	EXERCISE	318		1,565.77	31,750		147,755						(20,206)	147,755			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/24/2021	08/19/2021	EXERCISE	827		1,561.06	18,460		31,200						(11,748)	31,200			
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	08/19/2020	08/24/2021	08/19/2021	EXERCISE	43,116		335.09	151,200		697,493						(96,224)	697,493			

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 MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	08/19/2020	08/24/2021	08/24/2021	EXPIRATION	108,664		388.67	800,290								(509,305)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/19/2020	08/24/2021	08/19/2021	EXERCISE	18,918		269.32	100,150		267,467						(63,736)	267,467			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/20/2020	08/25/2021	08/20/2021	EXERCISE	14,466		276.23	96,000		198,591						(61,351)	198,591			
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	08/20/2020	08/25/2021	08/20/2021	EXERCISE	2,000		0.99	39,800		64,000						(25,435)	64,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	08/20/2020	08/25/2021	08/20/2021	EXERCISE	855		3,260.88	64,960		126,000						(41,514)	126,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	08/20/2020	08/25/2021	08/20/2021	EXERCISE	166		27,822.94	98,946		179,400						(63,234)	179,400			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/20/2020	08/25/2021	08/20/2021	EXERCISE	1,723		1,919.22	75,240		132,000						(48,084)	132,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/20/2020	08/25/2021	08/25/2021	EXPIRATION	5,900		11,477.05	55,460								(35,443)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BNP-	08/20/2020	08/25/2021	08/20/2021	EXERCISE	1,790		1,562.73	64,680		117,600						(41,335)	117,600			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/20/2020	08/25/2021	08/20/2021	EXERCISE	418		11,431.14	97,440		172,803						(62,271)	172,803			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	08/20/2020	08/25/2021	08/20/2021	EXERCISE	43,131		334.97	154,000		747,173						(98,417)	747,173			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	08/20/2020	08/25/2021	08/20/2021	EXERCISE	5,237		324.26	18,190		67,299						(11,625)	67,299			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/20/2020	08/25/2021	08/25/2021	EXPIRATION	2,725		184.60	5,300								(3,387)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MS-	08/26/2020	08/31/2021	08/31/2021	EXPIRATION	67,538		389.92	488,070								(319,742)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/26/2020	08/31/2021	08/26/2021	EXERCISE	21		28,388.58	28,020		71,439						(18,356)	71,439			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	08/26/2020	08/31/2021	08/26/2021	EXERCISE	53		28,275.25	21,000		36,000						(13,757)	36,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	08/26/2020	08/31/2021	08/26/2021	EXERCISE	415		1,911.27	13,280		21,600						(8,700)	21,600			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	08/26/2020	08/31/2021	08/31/2021	EXPIRATION	6,200		11,971.94	60,140								(39,399)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	08/26/2020	08/31/2021	08/26/2021	EXERCISE	385		1,550.83	8,340		14,402						(5,464)	14,402			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/26/2020	08/31/2021	08/26/2021	EXERCISE	17,318		271.72	85,100		208,175						(55,750)	208,175			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	08/26/2020	08/31/2021	08/26/2021	EXERCISE	60,865		334.41	243,540		939,845						(159,547)	939,845			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	08/26/2020	08/31/2021	08/26/2021	EXERCISE	2,206		271.75	15,780		41,493						(10,338)	41,493			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	08/27/2020	09/01/2021	08/27/2021	EXERCISE	19,930		275.69	132,000		303,964						(86,828)	303,964			
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	08/27/2020	09/01/2021	08/27/2021	EXERCISE	2,400		0.99	56,640		93,600						(37,257)	93,600			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/27/2020	09/01/2021	08/27/2021	EXERCISE	570		3,344.36	38,950		77,900						(25,621)	77,900			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	08/27/2020	09/01/2021	08/27/2021	EXERCISE	197		28,435.28	121,744		212,800						(80,082)	212,800			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	08/27/2020	09/01/2021	08/27/2021	EXERCISE	1,446		1,949.73	67,760		117,600						(44,572)	117,600			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	08/27/2020	09/01/2021	08/27/2021	EXERCISE	6,200		11,926.16	57,660		44,956						(37,928)	44,956			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/27/2020	09/01/2021	08/27/2021	EXERCISE	285		11,711.48	71,978		122,400						(47,346)	122,400			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	08/27/2020	09/01/2021	08/27/2021	EXERCISE	1,598		1,570.82	52,200		95,001						(34,337)	95,001			
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS-	08/27/2020	09/01/2021	08/27/2021	EXERCISE	60,857		334.46	249,480		970,617						(164,105)	970,617			
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS-	08/27/2020	09/01/2021	08/27/2021	EXERCISE	1,537		324.37	5,850		17,084						(3,848)	17,084			

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SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	08/27/2020	09/01/2021	09/01/2021	EXPIRATION	2,759		181.42	5,250								(3,453)				
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	08/27/2020	09/01/2021	08/27/2021	EXERCISE	20		24,952.49	6,300		9,007						(4,144)	9,007			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI-	09/02/2020	09/08/2021	09/08/2021	EXPIRATION	90,579		389.77	753,280								(508,384)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2020	09/08/2021	09/08/2021	EXPIRATION	4,700		12,420.54	52,170								(35,209)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	09/02/2020	09/08/2021	09/02/2021	EXERCISE	502		1,585.91	11,120		20,000						(7,505)	20,000			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2020	09/08/2021	09/02/2021	EXERCISE	13,462		272.75	70,920		214,347						(47,864)	214,347			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/02/2020	09/08/2021	09/02/2021	EXERCISE	1,823		272.82	14,150		32,369						(9,550)	32,369			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	09/02/2020	09/08/2021	09/02/2021	EXERCISE	48,002		337.86	167,990		734,695						(113,376)	734,695			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	09/02/2020	09/08/2021	09/02/2021	EXERCISE	31		28,954.99	49,770		90,940						(33,589)	90,940			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	09/02/2020	09/08/2021	09/02/2021	EXERCISE	62		28,838.59	25,740		41,400						(17,372)	41,400			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/02/2020	09/08/2021	09/02/2021	EXERCISE	305		1,960.55	37,500		146,398						(25,309)	146,398			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	09/03/2020	09/09/2021	09/03/2021	EXERCISE	787		3,277.78	63,180		119,600						(42,814)	119,600			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	09/03/2020	09/09/2021	09/03/2021	EXERCISE	191		28,434.19	91,044		156,599						(61,696)	156,599			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/03/2020	09/09/2021	09/03/2021	EXERCISE	2,204		1,930.61	79,800		142,799						(54,076)	142,799			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	09/03/2020	09/09/2021	09/03/2021	EXERCISE	4,700		11,771.37	48,880		42,888						(33,124)	42,888			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	09/03/2020	09/09/2021	09/03/2021	EXERCISE	544		11,712.51	139,520		256,001						(94,546)	256,001			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/03/2020	09/09/2021	09/03/2021	EXERCISE	2,007		1,555.49	61,287		111,603						(41,531)	111,603			
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	09/03/2020	09/09/2021	09/03/2021	EXERCISE	48,333		334.90	183,690		862,700						(124,477)	862,700			
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	09/03/2020	09/15/2021	09/03/2021	EXERCISE	5,233		323.85	16,490		55,985						(11,174)	55,985			
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	09/03/2020	09/09/2021	09/03/2021	EXERCISE	1,900		0.99	44,650		72,200						(30,257)	72,200			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/03/2020	09/09/2021	09/03/2021	EXERCISE	24,105		277.95	157,450		323,637						(106,696)	323,637			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI-	09/10/2020	09/15/2021	09/15/2021	EXPIRATION	100,120		388.23	756,560								(526,649)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/10/2020	09/15/2021	09/10/2021	EXERCISE	17,144		267.20	92,250		300,629						(64,216)	300,629			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/10/2020	09/15/2021	09/10/2021	EXERCISE	4,067		270.75	27,940		71,818						(19,449)	71,818			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	09/10/2020	09/15/2021	09/10/2021	EXERCISE	531		1,476.08	14,240		24,000						(9,913)	24,000			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	09/10/2020	09/15/2021	09/10/2021	EXERCISE	57,866		333.17	215,050		928,701						(149,698)	928,701			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	09/10/2020	09/15/2021	09/10/2021	EXERCISE	62		27,176.63	102,340		300,061						(71,240)	300,061			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	09/10/2020	09/15/2021	09/10/2021	EXERCISE	76		27,286.76	47,040		86,100						(32,745)	86,100			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	09/10/2020	09/15/2021	09/10/2021	EXERCISE	398		1,530.36	34,560		215,465						(24,058)	215,465			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/10/2020	09/15/2021	09/15/2021	EXPIRATION	5,400		11,154.12	41,580								(28,944)				
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/10/2020	09/15/2021	09/10/2021	EXERCISE	700		1,886.86	20,280		35,105						(14,117)	35,105			
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2020	09/15/2021	09/10/2021	EXERCISE	24		24,307.28	10,980		22,200						(7,665)	22,200			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/11/2020	09/15/2021	09/10/2021	EXERCISE	13,415		273.87	100,270		201,817						(69,993)	201,817			
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	09/11/2020	09/15/2021	09/10/2021	EXERCISE	2,400		1.01	46,080		79,200						(32,166)	79,200			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2020	09/15/2021	09/10/2021	EXERCISE	192		27,665.64	102,767		180,200						(71,736)	180,200			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/11/2020	09/15/2021	09/10/2021	EXERCISE	1,186		1,821.48	41,140		66,000						(28,718)	66,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/11/2020	09/15/2021	09/10/2021	EXERCISE	5,300		11,087.40	43,460		184,010						(30,337)	184,010			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2020	09/15/2021	09/10/2021	EXERCISE	343		11,198.27	67,260		125,402						(46,951)	125,402			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2020	09/15/2021	09/10/2021	EXERCISE	1,202		1,491.28	32,940		57,597						(22,994)	57,597			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	09/11/2020	09/15/2021	09/15/2021	EXERCISE	57,866		333.84	209,440		888,948						(146,199)	888,948			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	09/11/2020	09/15/2021	09/15/2021	EXERCISE	1,857		325.43	8,220		25,180						(5,738)	25,180			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/11/2020	09/15/2021	09/10/2021	EXERCISE	543		3,309.17	33,840		64,800						(23,622)	64,800			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2020	09/21/2021	09/21/2021	EXPIRATION	107,921		389.48	804,810								(573,576)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	09/16/2020	09/21/2021	09/16/2021	EXERCISE	25		28,340.73	30,450		94,999						(21,701)	94,999			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	09/16/2020	09/21/2021	09/16/2021	EXERCISE	29		28,200.57	9,520		16,800						(6,785)	16,800			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2020	09/21/2021	09/16/2021	EXERCISE	263		1,815.01	42,150		172,473						(30,040)	172,473			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2020	09/21/2021	09/16/2021	EXERCISE	316		1,896.65	10,200		16,801						(7,269)	16,801			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2020	09/21/2021	09/16/2021	EXERCISE	5,200		11,247.60	47,320		189,240						(33,724)	189,240			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	09/16/2020	09/21/2021	09/16/2021	EXERCISE	451		1,552.32	11,130		20,300						(7,932)	20,300			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/16/2020	09/21/2021	09/16/2021	EXERCISE	14,782		268.85	78,000		249,619						(55,589)	249,619			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/16/2020	09/21/2021	09/16/2021	EXERCISE	2,943		271.04	21,840		51,308						(15,565)	51,308			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	09/16/2020	09/21/2021	09/16/2021	EXERCISE	65,389		335.56	222,600		857,015						(158,644)	857,015			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/17/2020	09/22/2021	09/17/2021	EXERCISE	22,464		275.71	148,800		268,228						(106,459)	268,228			
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	09/17/2020	09/22/2021	09/17/2021	EXERCISE	3,200		1.00	75,200		128,000						(53,802)	128,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	09/17/2020	09/22/2021	09/17/2021	EXERCISE	844		3,316.57	70,560		145,599						(50,482)	145,599			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/17/2020	09/22/2021	09/17/2021	EXERCISE	233		27,957.78	141,700		260,000						(101,379)	260,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/17/2020	09/22/2021	09/17/2021	EXERCISE	2,066		1,899.45	78,780		140,400						(56,363)	140,400			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/17/2020	09/22/2021	09/17/2021	EXERCISE	5,300		11,080.95	46,640		161,242						(33,369)	161,242			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	09/17/2020	09/22/2021	09/17/2021	EXERCISE	325		11,302.56	92,844		187,199						(66,425)	187,199			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/17/2020	09/22/2021	09/17/2021	EXERCISE	1,750		1,554.93	59,400		110,706						(42,498)	110,706			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	09/17/2020	09/22/2021	09/17/2021	EXERCISE	65,145		335.22	223,660		770,714						(160,017)	770,714			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	09/17/2020	09/22/2021	09/17/2021	EXERCISE	2,161		323.56	9,380		22,532						(6,711)	22,532			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI-	09/23/2020	09/28/2021	09/28/2021	EXPIRATION	117,449		386.78	775,040								(567,348)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	09/23/2020	09/28/2021	09/23/2021	EXERCISE	34		26,388.44	56,520		198,223						(41,374)	198,223			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	09/23/2020	09/28/2021	09/23/2021	EXERCISE	52		26,709.60	22,400		39,200						(16,397)	39,200			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	SG-	09/23/2020	09/28/2021	09/23/2021	EXERCISE	391		1,786.71	13,580		21,700						(9,941)	21,700			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/23/2020	09/28/2021	09/23/2021	EXERCISE	6,000		10,833.33	51,000		239,986						(37,333)	239,986			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	09/23/2020	09/28/2021	09/23/2021	EXERCISE	344		1,444.20	7,450		13,001						(5,454)	13,001			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	09/23/2020	09/28/2021	09/23/2021	EXERCISE	63,365		331.60	244,800		959,137						(179,199)	959,137			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/23/2020	09/28/2021	09/23/2021	EXERCISE	12,300		262.77	76,480		259,256						(55,985)	259,256			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/23/2020	09/28/2021	09/23/2021	EXERCISE	3,727		267.78	26,800		69,158						(19,618)	69,158			
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/24/2020	09/29/2021	09/24/2021	EXERCISE	34		23,567.49	10,720		21,439						(7,877)	21,439			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	09/24/2020	09/29/2021	09/24/2021	EXERCISE	8,385		273.76	52,670		104,372						(38,701)	104,372			
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	09/24/2020	09/29/2021	09/24/2021	EXERCISE	2,300		1.00	48,300		82,800						(35,490)	82,800			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	09/24/2020	09/29/2021	09/24/2021	EXERCISE	475		3,112.24	34,650		64,500						(25,460)	64,500			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	09/24/2020	09/29/2021	09/24/2021	EXERCISE	179		26,708.17	105,456		187,200						(77,488)	187,200			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/24/2020	09/29/2021	09/24/2021	EXERCISE	1,953		1,786.93	94,850		171,500						(69,695)	171,500			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	09/24/2020	09/29/2021	09/24/2021	EXERCISE	6,100		10,896.47	52,460		232,044						(38,547)	232,044			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	09/24/2020	09/29/2021	09/24/2021	EXERCISE	358		10,885.57	64,740		120,899						(47,570)	120,899			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	09/24/2020	09/29/2021	09/24/2021	EXERCISE	1,378		1,447.46	45,900		82,000						(33,727)	82,000			
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS-	09/24/2020	09/29/2021	09/24/2021	EXERCISE	63,642		332.09	243,950		924,311						(179,251)	924,311			
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS-	09/24/2020	09/29/2021	09/24/2021	EXERCISE	6,519		322.11	23,520		58,588						(17,282)	58,588			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	09/24/2020	09/29/2021	09/29/2021	EXPIRATION	2,850		176.14	7,300								(5,364)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	09/30/2020	10/05/2021	09/30/2021	EXERCISE	40		27,753.91	57,640		184,886						(43,309)	184,886			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	09/30/2020	10/05/2021	09/30/2021	EXERCISE	65		27,781.70	26,820		46,800						(20,152)	46,800			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/30/2020	10/05/2021	09/30/2021	EXERCISE	269		1,835.23	34,800		179,407						(26,147)	179,407			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	09/30/2020	10/05/2021	09/30/2021	EXERCISE	537		1,861.29	14,100		24,000						(10,594)	24,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	09/30/2020	10/05/2021	10/05/2021	EXPIRATION	4,000		11,418.06	32,400								(24,344)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	09/30/2020	10/05/2021	09/30/2021	EXERCISE	332		1,503.16	33,850		201,876						(25,434)	201,876			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	09/30/2020	10/05/2021	09/30/2021	EXERCISE	464		1,509.19	8,820		16,100						(6,627)	16,100			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	09/30/2020	10/05/2021	10/05/2021	EXPIRATION	103,626		388.68	704,460								(529,305)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/30/2020	10/05/2021	09/30/2021	EXERCISE	12,992		266.92	66,640		150,403						(50,071)	150,403			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	09/30/2020	10/05/2021	09/30/2021	EXERCISE	1,847		272.04	11,750		19,481						(8,829)	19,481			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	09/30/2020	10/05/2021	10/05/2021	EXERCISE	52,413		334.40	202,300		390,597						(152,001)	390,597			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/01/2020	10/06/2021	10/01/2021	EXERCISE	16,664		276.05	100,740		152,936						(75,962)	152,936			
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	10/01/2020	10/06/2021	10/01/2021	EXERCISE	1,900		1.00	36,860		58,900						(27,794)	58,900			

SCHEDULE DB - PART A - SECTION 2

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DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	10/01/2020	10/06/2021	10/01/2021	EXERCISE	720		3,206.86	59,110		121,900							(44,571)	121,900			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	UBS-	10/01/2020	10/01/2021	09/30/2021	EXERCISE	158		28,011.61	88,000		162,799							(66,056)	162,799			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/01/2020	10/06/2021	10/01/2021	EXERCISE	1,698		1,881.17	71,040		124,800							(53,567)	124,800			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/01/2020	10/06/2021	10/06/2021	EXPIRATION	4,100		11,583.20	30,340									(22,877)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/01/2020	10/01/2021	09/30/2021	EXERCISE	380		11,560.03	100,276		189,201							(75,271)	189,201			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	10/01/2020	10/01/2021	09/30/2021	EXERCISE	1,829		1,534.26	58,884		106,400							(44,201)	106,400			
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS-	10/01/2020	10/06/2021	10/01/2021	EXERCISE	52,384		334.58	202,300		418,431							(152,541)	418,431			
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS-	10/01/2020	10/06/2021	10/01/2021	EXERCISE	5,238		324.20	17,850		32,001							(13,460)	32,001			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	10/07/2020	10/13/2021	10/13/2021	EXPIRATION	113,696		388.72	704,700									(543,114)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/07/2020	10/13/2021	10/07/2021	EXERCISE	39		28,444.97	53,020		159,569							(40,863)	159,569			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/07/2020	10/13/2021	10/07/2021	EXERCISE	46		28,246.85	23,270		41,600							(17,934)	41,600			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	10/07/2020	10/13/2021	10/07/2021	EXERCISE	355		1,982.94	12,600		23,100							(9,711)	23,100			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/07/2020	10/13/2021	10/13/2021	EXPIRATION	5,000		11,503.19	37,500									(28,901)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	10/07/2020	10/13/2021	10/07/2021	EXERCISE	621		1,614.26	19,100		36,002							(14,720)	36,002			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	10/07/2020	10/13/2021	10/07/2021	EXERCISE	65,101		336.06	239,560		588,530							(184,629)	588,530			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/07/2020	10/13/2021	10/07/2021	EXERCISE	12,597		269.04	55,770		140,163							(42,982)	140,163			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/07/2020	10/13/2021	10/07/2021	EXERCISE	3,320		271.10	23,220		35,090							(17,896)	35,090			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/08/2020	10/14/2021	10/08/2021	EXERCISE	11,238		274.75	67,890		98,285							(52,504)	98,285			
RAINBOW	INDEX LIAB	EX5	Equity/Index	BNP-	10/08/2020	10/14/2021	10/08/2021	EXERCISE	1,800		0.98	40,860		66,600							(31,600)	66,600			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	10/08/2020	10/14/2021	10/08/2021	EXERCISE	522		3,255.76	38,760		78,200							(29,976)	78,200			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	10/08/2020	10/14/2021	10/08/2021	EXERCISE	169		27,942.27	117,024		206,399							(90,503)	206,399			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/08/2020	10/14/2021	10/08/2021	EXERCISE	1,456		1,969.63	71,050		124,700							(54,948)	124,700			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/08/2020	10/14/2021	10/14/2021	EXPIRATION	5,100		11,550.94	39,780									(30,765)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/08/2020	10/14/2021	10/08/2021	EXERCISE	372		11,377.67	103,759		189,201							(80,244)	189,201			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/08/2020	10/14/2021	10/08/2021	EXERCISE	1,228		1,586.20	46,300		78,000							(35,807)	78,000			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	10/08/2020	10/14/2021	10/08/2021	EXERCISE	64,986		336.33	250,160		526,585							(193,466)	526,585			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	10/08/2020	10/14/2021	10/08/2021	EXERCISE	7,970		325.24	30,420		57,138							(23,526)	57,138			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	10/08/2020	10/14/2021	10/14/2021	EXPIRATION	5,060		169.49	20,700									(16,009)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	10/14/2020	10/19/2021	10/19/2021	EXPIRATION	117,513		389.34	847,110									(668,193)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/14/2020	10/19/2021	10/14/2021	EXERCISE	49		28,599.54	63,560		199,819							(50,136)	199,819			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/14/2020	10/19/2021	10/14/2021	EXERCISE	39		28,599.54	19,250		35,200							(15,184)	35,200			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/14/2020	10/19/2021	10/14/2021	EXERCISE	403		1,972.37	46,160		225,622							(36,411)	225,622			

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 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/14/2020	10/19/2021	10/14/2021	EXERCISE	252		2,004.12	8,900		17,500						(7,020)	17,500			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/14/2020	10/19/2021	10/19/2021	EXPIRATION	4,000		11,985.36	31,600								(24,926)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	10/14/2020	10/19/2021	10/14/2021	EXERCISE	432		1,569.75	54,390		244,885						(42,902)	244,885			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	10/14/2020	10/19/2021	10/14/2021	EXERCISE	308		1,615.16	5,250		9,000						(4,141)	9,000			
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	10/14/2020	10/19/2021	10/14/2021	EXERCISE	59,935		337.81	219,520		544,056						(173,156)	544,056			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/14/2020	10/19/2021	10/14/2021	EXERCISE	18,599		269.78	88,200		230,195						(69,571)	230,195			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/14/2020	10/19/2021	10/14/2021	EXERCISE	4,391		272.48	32,760		45,444						(25,841)	45,444			
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/15/2020	10/20/2021	10/15/2021	EXERCISE	25		24,134.38	9,780		20,400						(7,741)	20,400			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/15/2020	10/20/2021	10/15/2021	EXERCISE	24,935		275.89	161,460		218,090						(127,790)	218,090			
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	10/15/2020	10/20/2021	10/15/2021	EXERCISE	2,200		0.99	47,740		79,200						(37,785)	79,200			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	10/15/2020	10/20/2021	10/15/2021	EXERCISE	658		3,231.00	53,760		115,500						(42,549)	115,500			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	10/15/2020	10/20/2021	10/15/2021	EXERCISE	190		28,665.16	103,410		194,401						(81,845)	194,401			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/15/2020	10/20/2021	10/15/2021	EXERCISE	1,448		2,010.83	60,610		107,300						(47,971)	107,300			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	10/15/2020	10/20/2021	10/20/2021	EXPIRATION	4,100		11,898.57	31,570								(24,987)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	10/15/2020	10/20/2021	10/15/2021	EXERCISE	403		11,874.77	106,560		201,601						(84,339)	201,601			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	10/15/2020	10/20/2021	10/15/2021	EXERCISE	1,220		1,635.60	44,500		79,999						(35,220)	79,999			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	10/15/2020	10/20/2021	10/15/2021	EXERCISE	60,265		337.67	220,640		560,133						(174,629)	560,133			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	10/15/2020	10/20/2021	10/15/2021	EXERCISE	7,648		326.89	33,750		74,718						(26,712)	74,718			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/15/2020	10/20/2021	10/20/2021	EXPIRATION	1,677		174.26	5,190								(4,108)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	10/21/2020	10/21/2021	10/21/2021	EXPIRATION	97,500		387.42	710,600								(571,925)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/21/2020	10/21/2021	10/20/2021	EXERCISE	35		27,844.07	56,900		176,019						(45,796)	176,019			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	10/21/2020	10/21/2021	10/20/2021	EXERCISE	64		28,154.39	28,260		45,000						(22,745)	45,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/21/2020	10/21/2021	10/20/2021	EXERCISE	305		1,979.98	33,180		172,848						(26,705)	172,848			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/21/2020	10/21/2021	10/20/2021	EXERCISE	355		1,970.13	12,880		23,100						(10,366)	23,100			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	10/21/2020	10/26/2021	10/21/2021	EXERCISE	5,400		11,665.37	52,920		165,786						(42,733)	165,786			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	10/21/2020	10/21/2021	10/21/2021	EXERCISE	312		1,618.20	5,350		9,502						(4,306)	9,502			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/21/2020	10/21/2021	10/20/2021	EXERCISE	16,338		267.92	87,290		256,713						(70,255)	256,713			
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	10/21/2020	10/21/2021	10/20/2021	EXERCISE	64,457		335.57	258,300		883,389						(207,892)	883,389			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/22/2020	10/27/2021	10/22/2021	EXERCISE	9,485		273.28	60,840		104,971						(49,291)	104,971			
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	10/22/2020	10/27/2021	10/22/2021	EXERCISE	2,000		1.00	44,000		74,000						(35,533)	74,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	10/22/2020	10/27/2021	10/27/2021	EXERCISE	788			55,750		112,500						(45,021)	112,500			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	10/22/2020	10/27/2021	10/27/2021	EXERCISE	190		28,278.56	113,022		205,196						(91,272)	205,196			

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 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/22/2020	10/27/2021	10/22/2021	EXERCISE	1,498		1,986.90	71,100		123,000						(57,417)	123,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	10/22/2020	10/27/2021	10/22/2021	EXERCISE	5,500		11,662.91	55,000		357,503						(44,416)	357,503			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	10/22/2020	10/27/2021	10/27/2021	EXERCISE	309		11,592.93	51,120		93,600						(41,282)	93,600			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	10/22/2020	10/27/2021	10/27/2021	EXERCISE	1,104		1,620.47	32,760		57,602						(26,456)	57,602			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	10/22/2020	10/27/2021	10/27/2021	EXERCISE	64,088		335.89	252,890		921,376						(204,223)	921,376			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	10/22/2020	10/27/2021	10/27/2021	EXERCISE	3,986		326.76	21,580		63,973						(17,427)	63,973			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	WF-	10/22/2020	10/22/2021	10/22/2021	EXPIRATION	1,678		171.85	5,280								(4,264)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	10/28/2020	11/02/2021	11/02/2021	EXPIRATION	139,519		384.43	969,900								(801,352)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	10/28/2020	11/02/2021	10/28/2021	EXERCISE	38		26,758.62	52,200		234,163						(43,129)	234,163			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	10/28/2020	11/02/2021	10/28/2021	EXERCISE	72		26,785.14	28,310		55,100						(23,390)	55,100			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/28/2020	11/02/2021	10/28/2021	EXERCISE	475		1,918.31	11,700		19,800						(9,667)	19,800			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	10/28/2020	11/02/2021	10/28/2021	EXERCISE	4,800		11,142.76	57,120		253,733						(47,194)	253,733			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	10/28/2020	11/02/2021	10/28/2021	EXERCISE	324		1,561.79	32,250		195,032						(26,646)	195,032			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	10/28/2020	11/02/2021	10/28/2021	EXERCISE	518		1,552.53	13,440		25,600						(11,104)	25,600			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/28/2020	11/02/2021	10/28/2021	EXERCISE	16,570		264.17	87,290		349,120						(72,121)	349,120			
SP500LV5	INDEX LIAB	EX5	Equity/Index	JPM-	10/28/2020	11/02/2021	10/28/2021	EXERCISE	53,432		332.20	201,240		916,306						(166,269)	916,306			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	10/28/2020	11/02/2021	10/28/2021	EXERCISE	2,596		269.90	17,710		37,566						(14,632)	37,566			
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	10/29/2020	11/03/2021	10/29/2021	EXERCISE	28		24,758.70	9,170		17,610						(7,601)	17,610			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	10/29/2020	11/03/2021	10/29/2021	EXERCISE	20,590		272.51	117,600		261,306						(97,478)	261,306			
RAINBOW	INDEX LIAB	EX5	Equity/Index	WF-	10/29/2020	11/03/2021	10/29/2021	EXERCISE	2,400		1.00	60,960		108,000						(50,529)	108,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	10/29/2020	11/03/2021	10/29/2021	EXERCISE	372		2,965.95	21,560		40,700						(17,871)	40,700			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	10/29/2020	11/03/2021	10/29/2021	EXERCISE	124		26,685.76	60,060		108,900						(49,783)	108,900			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	10/29/2020	11/03/2021	10/29/2021	EXERCISE	1,305		1,928.84	52,250		95,000						(43,310)	95,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	10/29/2020	11/03/2021	10/29/2021	EXERCISE	4,700		11,350.74	56,870		268,515						(47,139)	268,515			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	10/29/2020	11/03/2021	10/29/2021	EXERCISE	379		11,384.79	90,300		172,002						(74,849)	172,002			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	10/29/2020	11/03/2021	10/29/2021	EXERCISE	1,345		1,569.38	49,308		92,400						(40,871)	92,400			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	10/29/2020	11/03/2021	10/29/2021	EXERCISE	53,456		333.02	190,920		873,604						(158,253)	873,604			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	10/29/2020	11/03/2021	10/29/2021	EXERCISE	5,905		322.08	23,180		73,809						(19,214)	73,809			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	10/29/2020	11/03/2021	11/03/2021	EXPIRATION	2,851		176.27	5,950								(4,932)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	11/04/2020	11/09/2021	11/09/2021	EXPIRATION	126,454		389.67	819,650								(692,844)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	11/04/2020	11/09/2021	11/04/2021	EXERCISE	43		27,652.72	61,080		236,707						(51,630)	236,707			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	11/04/2020	11/09/2021	11/04/2021	EXERCISE	40		28,014.74	14,630		27,500						(12,367)	27,500			

SCHEDULE DB - PART A - SECTION 2

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S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/04/2020	11/09/2021	11/04/2021	EXERCISE	252		1,975.84	28,395		152,913						(24,002)	152,913			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/04/2020	11/09/2021	11/04/2021	EXERCISE	252		2,025.38	7,830		14,500						(6,619)	14,500			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/04/2020	11/09/2021	11/09/2021	EXPIRATION	4,900		11,777.02	48,510								(41,005)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/04/2020	11/09/2021	11/04/2021	EXERCISE	310		1,632.84	5,950		11,500						(5,029)	11,500			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/04/2020	11/09/2021	11/04/2021	EXERCISE	12,161		268.40	62,400		223,847						(52,746)	223,847			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/04/2020	11/09/2021	11/04/2021	EXERCISE	1,831		275.29	11,100		19,910						(9,383)	19,910			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	11/04/2020	11/09/2021	11/04/2021	EXERCISE	57,533		334.78	226,270		895,841						(191,264)	895,841			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/05/2020	11/10/2021	11/05/2021	EXERCISE	9,059		277.89	46,750		111,299						(39,647)	111,299			
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	11/05/2020	11/10/2021	11/05/2021	EXERCISE	1,900		1.00	45,410		77,900						(38,510)	77,900			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	11/05/2020	11/10/2021	11/05/2021	EXERCISE	715		3,173.75	57,960		110,400						(49,153)	110,400			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	11/05/2020	11/10/2021	11/05/2021	EXERCISE	187		28,049.49	165,042		312,700						(139,965)	312,700			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	11/05/2020	11/10/2021	11/05/2021	EXERCISE	1,325		2,000.46	67,635		110,699						(57,358)	110,699			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/05/2020	11/10/2021	11/10/2021	EXPIRATION	4,900		12,078.07	47,040								(39,893)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/05/2020	11/10/2021	11/05/2021	EXERCISE	356		11,824.43	110,940		197,800						(94,083)	197,800			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	MS-	11/05/2020	11/10/2021	11/05/2021	EXERCISE	1,205		1,645.10	45,960		81,999						(38,977)	81,999			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	11/05/2020	11/10/2021	11/05/2021	EXERCISE	57,423		335.09	237,490		904,589						(201,405)	904,589			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	11/05/2020	11/10/2021	11/05/2021	EXERCISE	6,449		324.35	26,670		76,359						(22,618)	76,359			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	11/11/2020	11/16/2021	11/11/2021	EXERCISE	48		29,603.41	54,180		175,577						(46,846)	175,577			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	11/11/2020	11/16/2021	11/11/2021	EXERCISE	48		29,485.82	20,720		35,000						(17,915)	35,000			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	11/11/2020	11/16/2021	11/11/2021	EXERCISE	461		1,740.40	13,040		24,800						(11,275)	24,800			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/11/2020	11/16/2021	11/11/2021	EXERCISE	24,594		269.84	124,150		386,126						(107,344)	386,126			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	11/11/2020	11/16/2021	11/11/2021	EXERCISE	56,252		336.91	226,320		782,295						(195,683)	782,295			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/11/2020	11/16/2021	11/11/2021	EXERCISE	5,500		11,892.93	67,650		6,802						(58,492)	6,802			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	CITI-	11/11/2020	11/16/2021	11/11/2021	EXERCISE	91,522		384.76	677,060		122,730						(585,407)	122,730			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	UBS-	11/11/2020	11/16/2021	11/11/2021	EXERCISE	285		2,135.85	11,520		19,800						(9,961)	19,800			
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/12/2020	11/17/2021	11/17/2021	EXPIRATION	19		25,724.50	7,800								(6,766)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/12/2020	11/17/2021	11/17/2021	EXERCISE	13,519		272.77	96,570		205,424						(83,764)	205,424			
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	11/12/2020	11/17/2021	11/12/2021	EXERCISE	2,400		0.98	61,440		100,800						(53,293)	100,800			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	11/12/2020	11/17/2021	11/12/2021	EXERCISE	525		3,411.05	48,420		99,000						(41,999)	99,000			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	11/12/2020	11/17/2021	11/12/2021	EXERCISE	224		28,992.92	117,130		201,499						(101,598)	201,499			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	11/12/2020	11/17/2021	11/12/2021	EXERCISE	1,546		2,072.29	73,376		128,000						(63,646)	128,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/12/2020	11/17/2021	11/17/2021	EXPIRATION	5,500		11,827.14	65,450								(56,771)				

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	11/12/2020	11/17/2021	11/12/2021	EXERCISE	414		11,673.38	103,880		186,199						(90,105)	186,199			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/12/2020	11/17/2021	11/12/2021	EXERCISE	1,405		1,711.88	43,176		76,799						(37,451)	76,799			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	11/12/2020	11/17/2021	11/12/2021	EXERCISE	56,360		335.94	233,680		883,623						(202,692)	883,623			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	11/12/2020	11/17/2021	11/12/2021	EXERCISE	7,045		325.16	32,660		84,906						(28,329)	84,906			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/12/2020	11/17/2021	11/17/2021	EXPIRATION	3,978		178.07	8,540								(7,408)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	JPM-	11/18/2020	11/23/2021	11/23/2021	EXPIRATION	106,391		387.90	716,320								(633,205)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	11/18/2020	11/23/2021	11/18/2021	EXERCISE	34		29,320.66	45,700		139,211						(40,397)	139,211			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	11/18/2020	11/23/2021	11/18/2021	EXERCISE	51		29,438.42	31,350		54,000						(27,712)	54,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/18/2020	11/23/2021	11/18/2021	EXERCISE	281		2,093.08	37,200		146,530						(32,884)	146,530			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/18/2020	11/23/2021	11/18/2021	EXERCISE	281		2,125.05	9,120		15,600						(8,062)	15,600			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/18/2020	11/23/2021	11/23/2021	EXPIRATION	5,800		11,894.71	65,540								(57,935)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/18/2020	11/23/2021	11/18/2021	EXERCISE	283		1,728.62	35,200		134,978						(31,116)	134,978			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	11/18/2020	11/23/2021	11/18/2021	EXERCISE	339		1,790.54	7,260		14,400						(6,418)	14,400			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/18/2020	11/23/2021	11/18/2021	EXERCISE	20,370		269.34	113,940		362,344						(100,719)	362,344			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/18/2020	11/23/2021	11/18/2021	EXERCISE	3,253		277.24	22,410		29,556						(19,810)	29,556			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	11/18/2020	11/23/2021	11/18/2021	EXERCISE	75,114		336.93	281,750		1,115,845						(249,058)	1,115,845			
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	11/19/2020	11/24/2021	11/24/2021	EXPIRATION	11		26,251.54	3,480								(3,086)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/19/2020	11/24/2021	11/19/2021	EXERCISE	18,091		275.54	117,000		219,694						(103,748)	219,694			
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	11/19/2020	11/24/2021	11/19/2021	EXERCISE	2,100		0.99	56,070		94,500						(49,719)	94,500			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	11/19/2020	11/24/2021	11/19/2021	EXERCISE	521		3,417.45	49,320		97,200						(43,734)	97,200			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/19/2020	11/24/2021	11/19/2021	EXERCISE	187		29,778.06	105,050		192,501						(93,151)	192,501			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/19/2020	11/24/2021	11/19/2021	EXERCISE	1,535		2,168.49	70,290		128,700						(62,328)	128,700			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/19/2020	11/24/2021	11/19/2021	EXERCISE	5,700		11,985.43	64,410		172,833						(57,114)	172,833			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	11/19/2020	11/24/2021	11/19/2021	EXERCISE	300		12,045.35	66,240		125,998						(58,737)	125,998			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	11/19/2020	11/24/2021	11/19/2021	EXERCISE	1,121		1,798.40	42,000		79,994						(37,243)	79,994			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	11/19/2020	11/24/2021	11/19/2021	EXERCISE	75,033		337.62	274,400		1,052,135						(243,319)	1,052,135			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BNP-	11/19/2020	11/24/2021	11/19/2021	EXERCISE	4,594		326.52	20,550		52,508						(18,222)	52,508			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	11/19/2020	11/24/2021	11/24/2021	EXPIRATION	2,855		175.33	11,000								(9,754)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	BOA-	11/24/2020	11/30/2021	11/30/2021	EXPIRATION	109,224		387.50	713,070								(642,344)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	11/24/2020	11/30/2021	11/24/2021	EXERCISE	33		29,775.82	48,500		124,476						(43,690)	124,476			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	11/24/2020	11/30/2021	11/24/2021	EXERCISE	40		30,196.47	15,720		22,800						(14,161)	22,800			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	11/24/2020	11/30/2021	11/24/2021	EXERCISE	316		2,268.85	7,910		15,400						(7,125)	15,400			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/24/2020	11/30/2021	11/24/2021	EXERCISE	4,500		12,079.81	46,800		120,133						(42,158)	120,133			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	11/24/2020	11/30/2021	11/24/2021	EXERCISE	378		1,840.55	10,290		18,200						(9,269)	18,200			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/24/2020	11/30/2021	11/24/2021	EXERCISE	8,242		276.27	31,460		77,700						(28,340)	77,700			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	11/24/2020	11/30/2021	11/24/2021	EXERCISE	2,884		276.81	21,440		23,318						(19,313)	23,318			
SP500LV5	INDEX LIAB	EX5	Equity/Index	WF-	11/24/2020	11/30/2021	11/24/2021	EXERCISE	57,283		338.52	192,610		835,037						(173,506)	835,037			
HSI	INDEX LIAB	EX5	Equity/Index	BNP-	11/25/2020	11/30/2021	11/30/2021	EXPIRATION	19		27,096.46	6,150								(5,555)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	11/25/2020	11/30/2021	11/24/2021	EXERCISE	11,181		276.41	72,540		121,125						(65,526)	121,125			
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	11/25/2020	11/30/2021	11/24/2021	EXERCISE	1,500		1.00	29,550		51,000						(26,693)	51,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	11/25/2020	11/30/2021	11/25/2021	EXERCISE	655		3,483.80	56,580		110,400						(51,109)	110,400			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	11/25/2020	11/30/2021	11/24/2021	EXERCISE	191		29,573.74	116,850		205,199						(105,551)	205,199			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	11/25/2020	11/30/2021	11/24/2021	EXERCISE	1,272		2,175.14	49,560		86,799						(44,768)	86,799			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	11/25/2020	11/30/2021	11/24/2021	EXERCISE	4,500		12,152.21	46,800		125,233						(42,275)	125,233			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	11/25/2020	11/30/2021	11/24/2021	EXERCISE	411		12,067.14	105,000		190,001						(94,847)	190,001			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	11/25/2020	11/30/2021	11/24/2021	EXERCISE	976		1,817.34	50,400		91,799						(45,527)	91,799			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	11/25/2020	11/30/2021	11/24/2021	EXERCISE	57,299		338.43	196,350		840,680						(177,364)	840,680			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	11/25/2020	11/30/2021	11/24/2021	EXERCISE	5,515		325.70	22,500		70,838						(20,324)	70,838			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	12/02/2020	12/07/2021	12/07/2021	EXPIRATION	103,443		385.67	762,350								(703,243)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/02/2020	12/07/2021	12/02/2021	EXERCISE	33		30,033.20	41,500		119,733						(38,282)	119,733			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/02/2020	12/07/2021	12/02/2021	EXERCISE	27		29,824.02	13,040		24,000						(12,029)	24,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/02/2020	12/07/2021	12/02/2021	EXERCISE	274		2,211.59	28,920		116,026						(26,678)	116,026			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/02/2020	12/07/2021	12/02/2021	EXERCISE	228		2,183.10	8,550		14,000						(7,887)	14,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/02/2020	12/07/2021	12/02/2021	EXERCISE	4,500		12,456.41	39,150		10,332						(36,115)	10,332			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	12/02/2020	12/07/2021	12/02/2021	EXERCISE	381		1,834.35	9,940		18,200						(9,169)	18,200			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/02/2020	12/07/2021	12/02/2021	EXERCISE	19,125		272.80	93,330		171,484						(86,094)	171,484			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/02/2020	12/07/2021	12/02/2021	EXERCISE	2,900		275.54	21,040		19,798						(19,409)	19,798			
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	12/02/2020	12/07/2021	12/02/2021	EXERCISE	59,929		337.52	231,280		650,541						(213,348)	650,541			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/03/2020	12/08/2021	12/03/2021	EXERCISE	11,534		277.16	71,680		107,199						(66,314)	107,199			
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	12/03/2020	12/08/2021	12/03/2021	EXERCISE	1,900		0.99	40,850		68,400						(37,792)	68,400			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	12/03/2020	12/08/2021	12/03/2021	EXERCISE	626		3,495.99	57,640		116,600						(53,325)	116,600			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	12/03/2020	12/08/2021	12/03/2021	EXERCISE	153		29,849.64	100,602		179,400						(93,071)	179,400			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	12/03/2020	12/08/2021	12/03/2021	EXERCISE	1,543		2,192.46	70,040		122,399						(64,797)	122,399			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/03/2020	12/08/2021	12/08/2021	EXPIRATION	4,500		12,467.13	39,600								(36,636)				

SCHEDULE DB - PART A - SECTION 2

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NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/03/2020	12/08/2021	12/03/2021	EXERCISE	305		12,379.86	69,844		125,401						(64,616)	125,401			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/03/2020	12/08/2021	12/03/2021	EXERCISE	1,028		1,835.76	37,050		66,506						(34,276)	66,506			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	12/03/2020	12/08/2021	12/03/2021	EXERCISE	59,966		337.31	239,120		714,539						(221,220)	714,539			
SP500LV5	INDEX LIAB	EX5	Equity/Index	BOA-	12/03/2020	12/08/2021	12/03/2021	EXERCISE	8,567		326.52	35,000		78,374						(32,380)	78,374			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	MS-	12/03/2020	12/08/2021	12/08/2021	EXPIRATION	2,893		171.42	6,750								(6,245)				
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	12/09/2020	12/14/2021	12/14/2021	EXPIRATION	107,671		384.56	885,800								(833,699)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/09/2020	12/14/2021	12/09/2021	EXERCISE	23,178		272.85	120,280		241,047						(113,205)	241,047			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/09/2020	12/14/2021	12/09/2021	EXERCISE	2,529		277.34	17,430		18,250						(16,405)	18,250			
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	12/09/2020	12/14/2021	12/09/2021	EXERCISE	63,792		335.16	313,500		1,059,250						(295,061)	1,059,250			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/09/2020	12/14/2021	12/09/2021	EXERCISE	37		30,159.01	46,530		130,146						(43,793)	130,146			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/09/2020	12/14/2021	12/09/2021	EXERCISE	40		30,068.81	21,000		31,200						(19,765)	31,200			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/09/2020	12/14/2021	12/14/2021	EXPIRATION	5,700		12,364.64	53,010								(49,892)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BOA-	12/09/2020	12/14/2021	12/09/2021	EXERCISE	263		1,875.51	33,200		92,776						(31,247)	92,776			
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/10/2020	12/15/2021	12/15/2021	EXPIRATION	23		26,410.59	7,500								(7,079)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/10/2020	12/15/2021	12/10/2021	EXERCISE	13,992		278.44	87,360		136,876						(82,455)	136,876			
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	12/10/2020	12/15/2021	12/10/2021	EXERCISE	1,800		1.00	34,740		61,200						(32,790)	61,200			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	12/10/2020	12/15/2021	12/10/2021	EXERCISE	653		3,529.35	59,800		128,800						(56,443)	128,800			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	MS-	12/10/2020	12/15/2021	12/10/2021	EXERCISE	1,736		2,248.44	72,969		128,699						(68,872)	128,699			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/10/2020	12/15/2021	12/15/2021	EXPIRATION	5,700		12,401.74	50,160								(47,344)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	12/10/2020	12/15/2021	12/10/2021	EXERCISE	403		12,364.53	100,000		180,001						(94,386)	180,001			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	SG-	12/10/2020	12/15/2021	12/10/2021	EXERCISE	1,196		1,928.47	49,910		94,299						(47,108)	94,299			
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS-	12/10/2020	12/15/2021	12/10/2021	EXERCISE	63,875		334.72	319,770		1,162,993						(301,817)	1,162,993			
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS-	12/10/2020	12/15/2021	12/10/2021	EXERCISE	7,029		327.20	33,120		92,367						(31,261)	92,367			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	12/10/2020	12/15/2021	12/10/2021	EXERCISE	200		30,089.25	143,640		269,999						(135,575)	269,999			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	MS-	12/16/2020	12/21/2021	12/21/2021	EXPIRATION	112,124		390.16	741,320								(711,591)				
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/16/2020	12/21/2021	12/16/2021	EXERCISE	19,711		274.53	100,170		182,980						(96,153)	182,980			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/16/2020	12/21/2021	12/16/2021	EXERCISE	1,797		277.11	13,900		14,418						(13,343)	14,418			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/16/2020	12/21/2021	12/16/2021	EXERCISE	30		29,672.06	47,250		124,117						(45,355)	124,117			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BOA-	12/16/2020	12/21/2021	12/16/2021	EXERCISE	43		30,003.76	22,100		35,100						(21,214)	35,100			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/16/2020	12/21/2021	12/16/2021	EXERCISE	307		2,283.44	36,400		114,415						(34,940)	114,415			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/16/2020	12/21/2021	12/16/2021	EXERCISE	439		2,274.33	16,600		26,000						(15,934)	26,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/16/2020	12/21/2021	12/21/2021	EXPIRATION	5,900		12,668.16	56,050								(53,802)				
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	12/16/2020	12/21/2021	12/16/2021	EXERCISE	461		1,954.67	11,340		20,700						(10,885)	20,700			

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 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	Consider-ation 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 (Amortiz-ation)/ 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)
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS-	12/16/2020	12/21/2021	12/16/2021	EXERCISE	79,535		338.33	328,860		1,418,508						(315,672)	1,418,508			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/17/2020	12/22/2021	12/17/2021	EXERCISE	12,877		278.72	84,240		121,156						(81,087)	121,156			
RAINBOW	INDEX LIAB	EX5	Equity/Index	CITI-	12/17/2020	12/22/2021	12/17/2021	EXERCISE	2,800		0.99	63,560		106,400						(61,181)	106,400			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	BNP-	12/17/2020	12/22/2021	12/17/2021	EXERCISE	674		3,528.82	44,400		81,599						(42,738)	81,599			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BNP-	12/17/2020	12/22/2021	12/17/2021	EXERCISE	234		30,182.15	139,160		241,400						(133,951)	241,400			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	12/17/2020	12/22/2021	12/17/2021	EXERCISE	1,393		2,281.82	72,640		124,800						(69,921)	124,800			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/17/2020	12/22/2021	12/22/2021	EXPIRATION	5,900		12,752.06	55,460								(53,384)				
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/17/2020	12/22/2021	12/17/2021	EXERCISE	345		12,764.81	87,736		158,402						(84,452)	158,402			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	12/17/2020	12/22/2021	12/17/2021	EXERCISE	1,466		1,958.26	60,610		107,300						(58,341)	107,300			
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	12/17/2020	12/22/2021	12/17/2021	EXERCISE	79,287		339.38	328,860		1,201,373						(316,551)	1,201,373			
SP500LV5	INDEX LIAB	EX5	Equity/Index	SG-	12/17/2020	12/22/2021	12/17/2021	EXERCISE	15,493		328.85	65,790		160,480						(63,328)	160,480			
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	12/23/2020	12/30/2021	12/23/2021	EXERCISE	1,600		0.98	36,160		57,600						(35,391)	57,600			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	CITI-	12/23/2020	12/30/2021	12/23/2021	EXERCISE	480		3,500.32	47,090		91,800						(46,088)	91,800			
S&P MARC 5%	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2020	12/30/2021	12/30/2021	EXPIRATION	89,990		389.86	615,880								(602,779)				
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/23/2020	12/30/2021	12/23/2021	EXERCISE	33		29,738.14	52,800		139,338						(51,677)	139,338			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/23/2020	12/30/2021	12/23/2021	EXERCISE	37		30,039.44	17,050		29,700						(16,687)	29,700			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/23/2020	12/30/2021	12/23/2021	EXERCISE	216		2,263.34	32,700		86,848						(32,004)	86,848			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BOA-	12/23/2020	12/30/2021	12/23/2021	EXERCISE	346		2,295.70	12,880		19,997						(12,606)	19,997			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/23/2020	12/30/2021	12/23/2021	EXERCISE	6,000		12,653.14	57,000		63,612						(55,787)	63,612			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	12/23/2020	12/30/2021	12/23/2021	EXERCISE	249		2,013.12	7,800		14,500						(7,634)	14,500			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/23/2020	12/30/2021	12/23/2021	EXERCISE	20,485		275.73	92,510		175,572						(90,542)	175,572			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/23/2020	12/30/2021	12/23/2021	EXERCISE	2,482		281.74	18,410		8,593						(18,018)	8,593			
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS-	12/23/2020	12/30/2021	12/23/2021	EXERCISE	57,678		338.82	224,910		964,065						(220,126)	964,065			
SPDR GOLD	INDEX LIAB	EX5	Equity/Index	BNP-	12/23/2020	12/30/2021	12/30/2021	EXPIRATION	3,985		173.71	8,330								(8,153)				
HSI	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/24/2020	12/30/2021	12/30/2021	EXPIRATION	11		25,858.82	3,900								(3,827)				
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/24/2020	12/30/2021	12/23/2021	EXERCISE	13,979		278.14	91,260		144,450						(89,557)	144,450			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/24/2020	12/30/2021	12/23/2021	EXERCISE	209		30,139.47	121,968		214,201						(119,692)	214,201			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	12/24/2020	12/30/2021	12/23/2021	EXERCISE	1,728		2,296.83	92,400		156,000						(90,675)	156,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/24/2020	12/30/2021	12/23/2021	EXERCISE	5,900		12,711.01	54,280		23,925						(53,267)	23,925			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BOA-	12/24/2020	12/30/2021	12/23/2021	EXERCISE	346		12,545.76	105,160		189,199						(103,197)	189,199			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/24/2020	12/30/2021	12/23/2021	EXERCISE	1,248		1,973.89	51,125		87,502						(50,171)	87,502			
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS-	12/24/2020	12/30/2021	12/23/2021	EXERCISE	57,575		339.42	226,800		927,710						(222,567)	927,710			
SP500LV5	INDEX LIAB	EX5	Equity/Index	GS-	12/24/2020	12/30/2021	12/23/2021	EXERCISE	3,351		324.32	10,340		28,136						(10,147)	28,136			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2020	01/03/2022	12/29/2021	EXERCISE	23		30,912.04	23,870		71,458						(23,742)	71,458			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2020	01/03/2022	12/29/2021	EXERCISE	40		30,548.01	17,880		34,800						(17,784)	34,800			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	BNP-	12/29/2020	01/03/2022	12/29/2021	EXERCISE	219		2,288.55	5,500		10,000						(5,471)	10,000			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2020	01/03/2022	12/29/2021	EXERCISE	4,100		12,843.49	54,120		166,980						(53,831)	166,980			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	WF-	12/29/2020	01/03/2022	12/29/2021	EXERCISE	306		1,953.48	8,340		15,000						(8,295)	15,000			
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2020	01/03/2022	12/29/2021	EXERCISE	47,195		339.92	156,550		876,922						(155,713)	876,922			
MSDB - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2020	01/03/2022	12/29/2021	EXERCISE	15,940		275.43	81,743		163,616						(81,306)	163,616			
MSDC - 1YR	INDEX LIAB	EX5	Equity/Index	MS-	12/29/2020	01/03/2022	12/29/2021	EXERCISE	2,461		283.83	18,760		5,806						(18,660)	5,806			
FIDMFYDN - 1YR	INDEX LIAB	EX5	Equity/Index	CITI-	12/30/2020	01/04/2022	12/30/2021	EXERCISE	3,220		279.54	19,710		30,892						(19,657)	30,892			
RAINBOW	INDEX LIAB	EX5	Equity/Index	ML-	12/30/2020	01/04/2022	12/30/2021	EXERCISE	2,000		0.99	55,000		92,000						(54,853)	92,000			
DJ EURO STOXX 50	INDEX LIAB	EX5	Equity/Index	WF-	12/30/2020	01/04/2022	12/30/2021	EXERCISE	644		3,568.01	61,410		126,500						(61,246)	126,500			
DOW INDUSTRIAL	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2020	01/04/2022	12/30/2021	EXERCISE	178		30,257.51	129,600		243,000						(129,254)	243,000			
S&P 400 MIDCAP	INDEX LIAB	EX5	Equity/Index	WF-	12/30/2020	01/04/2022	12/30/2021	EXERCISE	999		2,289.06	45,770		75,900						(45,648)	75,900			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2020	01/04/2022	12/30/2021	EXERCISE	4,100		12,845.36	55,350		154,816						(55,202)	154,816			
NASDAQ 100	INDEX LIAB	EX5	Equity/Index	BNP-	12/30/2020	01/04/2022	12/30/2021	EXERCISE	249		12,832.51	65,088		118,421						(64,914)	118,421			
RUSSELL 2000	INDEX LIAB	EX5	Equity/Index	BARCLAYS-	12/30/2020	01/04/2022	12/30/2021	EXERCISE	960		1,979.99	48,906		91,200						(48,775)	91,200			
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2020	01/04/2022	12/30/2021	EXERCISE	47,219		339.74	174,530		877,898						(174,063)	877,898			
SP500LV5	INDEX LIAB	EX5	Equity/Index	MS-	12/30/2020	01/04/2022	12/30/2021	EXERCISE	4,265		327.27	18,326		71,764						(18,277)	71,764			
0159999999 - Purchased Options - Hedging Other - Call Options and Warrants												509,553,015	556,902,528	2,443,926,240			XXX			(815,911,195)	2,443,926,240			XXX
Purchased Options - Hedging Other - Put Options																								
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/07/2021	01/08/2021	01/08/2021	EXPIRATION	100		3,675.00		6,124							(6,124)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/07/2021	01/08/2021	01/08/2021	EXPIRATION	75		3,675.00		3,816							(3,816)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/08/2021	01/08/2021	01/08/2021	EXPIRATION	100		3,775.00		7,149							(7,149)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/14/2021	01/15/2021	01/15/2021	EXPIRATION	100		3,700.00		9,262							(9,262)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/15/2021	01/22/2021	01/22/2021	EXPIRATION	200		3,420.00		35,311							(35,311)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/15/2021	01/22/2021	01/22/2021	EXPIRATION	25		3,625.00		19,793							(19,793)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/19/2021	01/22/2021	01/22/2021	EXPIRATION	50		3,625.00		8,573							(8,573)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/19/2021	01/22/2021	01/22/2021	EXPIRATION	25		3,625.00		4,668							(4,668)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/21/2021	01/22/2021	01/22/2021	EXPIRATION	100		3,700.00		2,649							(2,649)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/22/2021	01/22/2021	01/22/2021	EXPIRATION	100		3,800.00		1,549							(1,549)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/28/2021	01/29/2021	01/29/2021	EXPIRATION	75		3,700.00		20,392							(20,392)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/28/2021	01/29/2021	01/29/2021	EXPIRATION	75		3,700.00		14,745							(14,745)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/03/2021	02/05/2021	02/05/2021	EXPIRATION	50		3,750.00		19,582							(19,582)				

SCHEDULE DB - PART A - SECTION 2

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S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/04/2021	02/05/2021	02/05/2021	EXPIRATION	50		3,750.00		5,582							(5,582)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/05/2021	02/05/2021	02/05/2021	EXPIRATION	125		3,800.00		1,310							(1,310)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/05/2021	02/12/2021	02/12/2021	EXPIRATION	25		3,800.00		19,318							(19,318)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/05/2021	02/12/2021	02/12/2021	EXPIRATION	25		3,800.00		19,043							(19,043)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/11/2021	02/12/2021	02/12/2021	EXPIRATION	75		3,800.00		6,113							(6,113)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/21/2020	02/19/2021	02/19/2021	EXPIRATION	100		3,300.00	1,921,859								(480,465)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/11/2020	02/19/2021	02/19/2021	EXPIRATION	100		3,300.00	2,224,958								(667,487)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/17/2021	02/19/2021	02/19/2021	EXPIRATION	50		3,800.00		5,482							(5,482)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/18/2021	02/19/2021	02/19/2021	EXPIRATION	50		3,800.00		4,477							(4,477)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/18/2021	02/19/2021	02/19/2021	EXPIRATION	25		3,850.00		5,693							(5,693)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/19/2021	02/19/2021	02/19/2021	EXPIRATION	75		3,850.00		3,113							(3,113)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/19/2021	02/26/2021	02/26/2021	EXERCISE	25		3,850.00		38,493	97,119						(38,493)	97,119			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/22/2021	02/26/2021	02/26/2021	EXERCISE	50		3,850.00		63,582	194,238						(63,582)	194,238			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/24/2021	02/26/2021	02/26/2021	EXERCISE	25		3,850.00		13,543	97,119						(13,543)	97,119			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/24/2021	02/26/2021	02/26/2021	EXERCISE	50		3,900.00		57,082	444,225						(57,082)	444,225			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/09/2021	03/12/2021	03/12/2021	EXPIRATION	50		3,850.00		71,582							(71,582)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/10/2021	03/12/2021	03/12/2021	EXPIRATION	50		3,850.00		36,582							(36,582)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/11/2021	03/12/2021	03/12/2021	EXPIRATION	75		3,850.00		16,995							(16,995)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/12/2021	03/12/2021	03/12/2021	EXPIRATION	75		3,900.00		4,988							(4,988)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/23/2020	03/19/2021	03/19/2021	EXPIRATION	50		2,600.00	1,283,314								(291,662)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/24/2020	03/19/2021	03/19/2021	EXPIRATION	50		2,700.00	1,450,421								(329,641)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/27/2020	03/19/2021	03/19/2021	EXPIRATION	50		2,800.00	1,429,758								(324,945)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/31/2021	04/01/2021	04/01/2021	EXPIRATION	100		3,950.00		34,158							(34,158)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/31/2021	04/01/2021	04/01/2021	EXPIRATION	150		3,950.00		49,585							(49,585)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/01/2021	04/01/2021	04/01/2021	EXPIRATION	125		4,000.00		29,221							(29,221)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/01/2021	04/01/2021	04/01/2021	EXPIRATION	125		4,000.00		23,196							(23,196)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/06/2021	04/09/2021	04/09/2021	EXPIRATION	150		3,950.00		18,984							(18,984)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/07/2021	04/09/2021	04/09/2021	EXPIRATION	100		3,950.00		8,649							(8,649)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/07/2021	04/09/2021	04/09/2021	EXPIRATION	100		4,000.00		15,658							(15,658)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/09/2021	04/09/2021	04/09/2021	EXPIRATION	150		4,000.00		971							(971)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/14/2021	04/16/2021	04/16/2021	EXPIRATION	125		3,950.00		6,185							(6,185)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/14/2021	04/16/2021	04/16/2021	EXPIRATION	125		3,950.00		6,435							(6,435)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/19/2021	04/23/2021	04/23/2021	EXPIRATION	125		3,975.00		13,321							(13,321)				

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 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	Consider-ation 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 (Amortiz-ation)/ 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 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/21/2021	04/23/2021	04/23/2021	EXPIRATION	125		3,975.00		3,935							(3,935)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/21/2021	04/23/2021	04/23/2021	EXPIRATION	250		4,000.00		8,865							(8,865)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/26/2021	04/30/2021	04/30/2021	EXPIRATION	125		4,000.00		11,435							(11,435)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/27/2021	04/30/2021	04/30/2021	EXPIRATION	125		4,000.00		7,060							(7,060)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/28/2021	04/30/2021	04/30/2021	EXPIRATION	250		4,025.00		7,865							(7,865)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/30/2021	05/07/2021	05/07/2021	EXPIRATION	50		4,100.00		41,281							(41,281)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/03/2021	05/07/2021	05/07/2021	EXPIRATION	75		4,100.00		27,120							(27,120)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/04/2021	05/07/2021	05/07/2021	EXPIRATION	50		4,100.00		55,581							(55,581)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/05/2021	05/07/2021	05/07/2021	EXPIRATION	75		4,100.00		18,870							(18,870)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/06/2021	05/07/2021	05/07/2021	EXPIRATION	100		4,150.00		55,158							(55,158)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/06/2021	05/07/2021	05/07/2021	EXPIRATION	50		4,150.00		16,331							(16,331)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/07/2021	05/07/2021	05/07/2021	EXPIRATION	100		4,150.00		4,149							(4,149)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/14/2021	05/14/2021	05/14/2021	EXPIRATION	50		4,150.00		23,158							(23,158)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/14/2021	05/14/2021	05/14/2021	EXPIRATION	50		4,150.00		7,111							(7,111)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/22/2021	05/28/2021	05/28/2021	EXPIRATION	25		3,700.00		353,943							(353,943)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/10/2021	06/11/2021	06/11/2021	EXPIRATION	50		4,225.00		21,280							(21,280)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/10/2021	06/11/2021	06/11/2021	EXPIRATION	50		4,225.00		20,080							(20,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/11/2021	06/11/2021	06/11/2021	EXPIRATION	50		4,225.00		4,676							(4,676)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/11/2021	06/11/2021	06/11/2021	EXPIRATION	100		4,225.00		6,646							(6,646)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/04/2020	06/18/2021	06/18/2021	EXPIRATION	50		3,000.00	1,333,292								(611,092)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/01/2020	06/18/2021	06/18/2021	EXPIRATION	50		3,000.00	1,373,832								(686,916)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/11/2021	06/18/2021	06/18/2021	EXPIRATION	50		4,150.00		34,480							(34,480)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/15/2021	06/18/2021	06/18/2021	EXPIRATION	50		4,150.00		21,080							(21,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2021	06/18/2021	06/18/2021	EXPIRATION	50		4,150.00		23,030							(23,030)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/17/2021	06/18/2021	06/18/2021	EXPIRATION	100		4,150.00		52,142							(52,142)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/17/2021	06/18/2021	06/18/2021	EXERCISE	100		4,200.00		43,155	335,475						(43,155)	335,475			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/22/2021	06/25/2021	06/25/2021	EXPIRATION	50		4,200.00		37,080							(37,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/22/2021	06/25/2021	06/25/2021	EXPIRATION	50		4,200.00		24,580							(24,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/23/2021	06/25/2021	06/25/2021	EXPIRATION	50		4,200.00		12,830							(12,830)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/23/2021	06/25/2021	06/25/2021	EXPIRATION	50		4,200.00		13,830							(13,830)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/24/2021	06/25/2021	06/25/2021	EXPIRATION	50		4,200.00		4,576							(4,576)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/24/2021	06/25/2021	06/25/2021	EXPIRATION	50		4,225.00		9,330							(9,330)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/24/2021	06/25/2021	06/25/2021	EXPIRATION	50		4,225.00		8,080							(8,080)				

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 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	Consider-ation 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 (Amortiz-ation)/ 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 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/24/2021	06/25/2021	06/25/2021	EXPIRATION	50		4,225.00		5,580							(5,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/25/2021	06/25/2021	06/25/2021	EXPIRATION	100		4,225.00		2,646							(2,646)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/25/2021	07/02/2021	07/02/2021	EXPIRATION	50		4,225.00		39,080							(39,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2021	07/02/2021	07/02/2021	EXPIRATION	50		4,225.00		23,580							(23,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/30/2021	07/02/2021	07/02/2021	EXPIRATION	50		4,225.00		6,830							(6,830)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/01/2021	07/02/2021	07/02/2021	EXPIRATION	100		4,225.00		5,646							(5,646)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/01/2021	07/02/2021	07/02/2021	EXPIRATION	50		4,275.00		9,580							(9,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/01/2021	07/02/2021	07/02/2021	EXPIRATION	100		4,275.00		15,655							(15,655)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/02/2021	07/02/2021	07/02/2021	EXPIRATION	100		4,275.00		1,646							(1,646)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/06/2021	07/09/2021	07/09/2021	EXPIRATION	50		4,250.00		18,580							(18,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/06/2021	07/09/2021	07/09/2021	EXPIRATION	50		4,250.00		10,830							(10,830)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/07/2021	07/09/2021	07/09/2021	EXPIRATION	50		4,250.00		5,080							(5,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/08/2021	07/09/2021	07/09/2021	EXPIRATION	50		4,250.00		7,080							(7,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/08/2021	07/09/2021	07/09/2021	EXPIRATION	50		4,300.00		34,080							(34,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/09/2021	07/09/2021	07/09/2021	EXPIRATION	100		4,300.00		4,146							(4,146)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/20/2021	07/16/2021	07/16/2021	EXPIRATION	25		3,700.00		438,843							(438,843)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/14/2021	07/16/2021	07/16/2021	EXPIRATION	50		4,275.00		7,330							(7,330)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/14/2021	07/16/2021	07/16/2021	EXPIRATION	50		4,275.00		5,330							(5,330)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/15/2021	07/16/2021	07/16/2021	EXPIRATION	150		4,275.00		12,967							(12,967)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/15/2021	07/16/2021	07/16/2021	EXPIRATION	50		4,325.00		18,580							(18,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/16/2021	07/16/2021	07/16/2021	EXPIRATION	200		4,325.00		11,288							(11,288)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/20/2021	07/23/2021	07/23/2021	EXPIRATION	50		4,250.00		33,080							(33,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/21/2021	07/23/2021	07/23/2021	EXPIRATION	50		4,250.00		7,330							(7,330)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/21/2021	07/23/2021	07/23/2021	EXPIRATION	50		4,250.00		5,080							(5,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/21/2021	07/23/2021	07/23/2021	EXPIRATION	50		4,300.00		15,080							(15,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/22/2021	07/23/2021	07/23/2021	EXPIRATION	50		4,300.00		5,787							(5,787)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/22/2021	07/23/2021	07/23/2021	EXPIRATION	100		4,250.00		3,774							(3,774)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/23/2021	07/23/2021	07/23/2021	EXPIRATION	100		4,300.00		1,646							(1,646)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/28/2021	07/30/2021	07/30/2021	EXPIRATION	150		4,300.00		16,731							(16,731)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/29/2021	07/30/2021	07/30/2021	EXPIRATION	100		4,300.00		2,746							(2,746)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/29/2021	07/30/2021	07/30/2021	EXPIRATION	100		4,350.00		6,546							(6,546)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/29/2021	07/30/2021	07/30/2021	EXPIRATION	150		4,350.00		8,467							(8,467)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/03/2021	08/06/2021	08/06/2021	EXPIRATION	50		4,350.00		22,080							(22,080)				

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 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	Consider-ation 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 (Amortiz-ation)/ 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 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/03/2021	08/06/2021	08/06/2021	EXPIRATION	100		4,350.00		33,155							(33,155)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/05/2021	08/06/2021	08/06/2021	EXPIRATION	50		4,350.00		8,070							(8,070)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/05/2021	08/06/2021	08/06/2021	EXPIRATION	50		4,350.00		6,080							(6,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/05/2021	08/06/2021	08/06/2021	EXPIRATION	50		4,400.00		30,580							(30,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/05/2021	08/06/2021	08/06/2021	EXPIRATION	50		4,400.00		24,580							(24,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/05/2021	08/06/2021	08/06/2021	EXPIRATION	50		4,400.00		22,080							(22,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/05/2021	08/06/2021	08/06/2021	EXPIRATION	50		4,400.00		17,580							(17,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/06/2021	08/06/2021	08/06/2021	EXPIRATION	50		4,400.00		2,326							(2,326)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/10/2021	08/13/2021	08/13/2021	EXPIRATION	50		4,375.00		17,580							(17,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/11/2021	08/13/2021	08/13/2021	EXPIRATION	50		4,375.00		7,580							(7,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/11/2021	08/13/2021	08/13/2021	EXPIRATION	50		4,375.00		6,280							(6,280)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/11/2021	08/13/2021	08/13/2021	EXPIRATION	100		4,375.00		11,655							(11,655)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/12/2021	08/13/2021	08/13/2021	EXPIRATION	50		4,425.00		14,580							(14,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/12/2021	08/13/2021	08/13/2021	EXPIRATION	50		4,425.00		8,830							(8,830)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/12/2021	08/13/2021	08/13/2021	EXPIRATION	50		4,425.00		7,080							(7,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/13/2021	08/13/2021	08/13/2021	EXPIRATION	100		4,425.00		2,646							(2,646)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2021	08/20/2021	08/20/2021	EXPIRATION	50		4,350.00		9,830							(9,830)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/17/2021	08/20/2021	08/20/2021	EXPIRATION	50		4,350.00		24,580							(24,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/18/2021	08/20/2021	08/20/2021	EXPIRATION	50		4,350.00		10,580							(10,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/18/2021	08/20/2021	08/20/2021	EXPIRATION	50		4,350.00		34,885							(34,885)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/20/2021	08/20/2021	08/20/2021	EXPIRATION	50		4,350.00		1,376							(1,376)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2021	08/27/2021	08/27/2021	EXPIRATION	50		4,400.00		19,580							(19,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/24/2021	08/27/2021	08/27/2021	EXPIRATION	50		4,400.00		9,080							(9,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/25/2021	08/27/2021	08/27/2021	EXPIRATION	50		4,400.00		6,080							(6,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/25/2021	08/27/2021	08/27/2021	EXPIRATION	100		4,400.00		10,655							(10,655)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/25/2021	08/27/2021	08/27/2021	EXPIRATION	50		4,450.00		12,580							(12,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/26/2021	08/27/2021	08/27/2021	EXPIRATION	50		4,450.00		35,825							(35,825)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/26/2021	08/27/2021	08/27/2021	EXPIRATION	50		4,450.00		38,580							(38,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/27/2021	08/27/2021	08/27/2021	EXPIRATION	100		4,450.00		35,155							(35,155)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/30/2021	09/03/2021	09/03/2021	EXPIRATION	50		4,450.00		14,830							(14,830)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/31/2021	09/03/2021	09/03/2021	EXPIRATION	50		4,450.00		12,080							(12,080)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/01/2021	09/03/2021	09/03/2021	EXPIRATION	50		4,450.00		6,580							(6,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/01/2021	09/03/2021	09/03/2021	EXPIRATION	100		4,450.00		10,655							(10,655)				

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 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	Consider-ation 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 (Amortiz-ation)/ 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 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/02/2021	09/03/2021	09/03/2021	EXPIRATION	50		4,500.00		10,330							(10,330)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/02/2021	09/03/2021	09/03/2021	EXPIRATION	50		4,500.00		16,580							(16,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/21/2021	09/03/2021	09/03/2021	EXPIRATION	50		4,500.00		11,830							(11,830)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/03/2021	09/03/2021	09/03/2021	EXPIRATION	100		4,500.00		8,146							(8,146)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/03/2021	09/10/2021	09/10/2021	EXPIRATION	50		4,450.00		27,580							(27,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/07/2021	09/10/2021	09/10/2021	EXPIRATION	50		4,450.00		15,580							(15,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/08/2021	09/10/2021	09/10/2021	EXPIRATION	50		4,450.00		13,330							(13,330)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/09/2021	09/10/2021	09/10/2021	EXPIRATION	100		4,450.00		7,646							(7,646)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/09/2021	09/10/2021	09/10/2021	EXERCISE	50		4,500.00		63,475	207,075						(63,475)	207,075			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/09/2021	09/10/2021	09/10/2021	EXPIRATION	100		4,400.00		6,646							(6,646)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/08/2020	09/17/2021	09/17/2021	EXPIRATION	50		3,300.00	1,645,832								(1,165,797)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/23/2020	09/17/2021	09/17/2021	EXPIRATION	50		3,300.00	1,285,532								(993,365)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/06/2020	09/17/2021	09/17/2021	EXPIRATION	25		3,400.00	651,443								(553,727)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/19/2021	09/17/2021	09/17/2021	EXPIRATION	50		3,800.00		1,150,232							(1,150,232)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/16/2021	09/17/2021	09/17/2021	EXERCISE	50		4,475.00		40,080	210,025						(40,080)	210,025			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/23/2021	09/24/2021	09/24/2021	EXPIRATION	50		4,450.00		50,580							(50,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/24/2021	09/24/2021	09/24/2021	EXPIRATION	100		4,450.00		14,873							(14,873)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/26/2021	10/15/2021	10/15/2021	EXPIRATION	25		3,700.00		376,093							(376,093)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/31/2021	10/15/2021	10/15/2021	EXPIRATION	25		3,750.00		364,143							(364,143)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/20/2021	10/22/2021	10/22/2021	EXPIRATION	50		4,500.00		23,580							(23,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/20/2021	10/22/2021	10/22/2021	EXPIRATION	50		4,500.00		24,130							(24,130)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/21/2021	10/22/2021	10/22/2021	EXPIRATION	50		4,500.00		14,830							(14,830)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/21/2021	10/22/2021	10/22/2021	EXPIRATION	100		4,500.00		13,154							(13,154)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/22/2021	10/22/2021	10/22/2021	EXPIRATION	50		4,550.00		13,330							(13,330)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/22/2021	10/22/2021	10/22/2021	EXERCISE	50		4,550.00		24,935	50,975						(24,935)	50,975			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/25/2021	10/29/2021	10/29/2021	EXPIRATION	50		4,475.00		17,580							(17,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/26/2021	10/29/2021	10/29/2021	EXPIRATION	50		4,475.00		7,580							(7,580)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/27/2021	10/29/2021	10/29/2021	EXPIRATION	50		4,475.00		6,330							(6,330)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/27/2021	10/29/2021	10/29/2021	EXPIRATION	100		4,475.00		7,633							(7,633)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/28/2021	10/29/2021	10/29/2021	EXPIRATION	50		4,525.00		11,330							(11,330)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/28/2021	10/29/2021	10/29/2021	EXPIRATION	50		4,525.00		6,330							(6,330)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/28/2021	10/29/2021	10/29/2021	EXPIRATION	150		4,525.00		10,715							(10,715)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/02/2021	11/05/2021	11/05/2021	EXPIRATION	100		4,375.00		5,143							(5,143)				

SCHEDULE DB - PART A - SECTION 2

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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 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	Consider-ation 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 (Amortiz-ation)/ 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 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/02/2021	11/05/2021	11/05/2021	EXPIRATION	100		4,425.00		7,643							(7,643)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/03/2021	11/05/2021	11/05/2021	EXPIRATION	150		4,425.00		8,912							(8,912)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/03/2021	11/05/2021	11/05/2021	EXPIRATION	150		4,375.00		6,512							(6,512)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/09/2021	11/12/2021	11/12/2021	EXPIRATION	100		4,475.00		6,643							(6,643)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/10/2021	11/12/2021	11/12/2021	EXPIRATION	150		4,475.00		11,847							(11,847)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/11/2021	11/12/2021	11/12/2021	EXPIRATION	250		4,425.00		4,100							(4,100)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/01/2021	11/19/2021	11/19/2021	EXPIRATION	25		3,850.00		461,168							(461,168)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/15/2021	11/19/2021	11/19/2021	EXPIRATION	100		4,500.00		9,643							(9,643)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/16/2021	11/19/2021	11/19/2021	EXPIRATION	150		4,500.00		7,712							(7,712)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/22/2021	11/26/2021	11/26/2021	EXPIRATION	100		4,575.00		10,152							(10,152)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/22/2021	11/26/2021	11/26/2021	EXPIRATION	150		4,575.00		13,712							(13,712)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/22/2021	11/26/2021	11/26/2021	EXERCISE	50		4,625.00		7,829	151,895						(7,829)	151,895			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/23/2021	11/26/2021	11/26/2021	EXERCISE	50		4,625.00		23,079	151,895						(23,079)	151,895			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/24/2021	11/26/2021	11/26/2021	EXERCISE	50		4,625.00		10,664	151,895						(10,664)	151,895			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/24/2021	11/26/2021	11/26/2021	EXERCISE	50		4,625.00		7,329	151,895						(7,329)	151,895			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/24/2021	11/26/2021	11/26/2021	EXERCISE	50		4,625.00		5,329	151,895						(5,329)	151,895			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/20/2020	12/17/2021	12/17/2021	EXPIRATION	25		3,400.00	661,793								(585,433)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/14/2020	12/17/2021	12/17/2021	EXPIRATION	25		3,600.00	763,793								(731,969)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/22/2020	12/17/2021	12/17/2021	EXPIRATION	30		3,600.00	1,472,082								(1,410,745)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2021	12/31/2021	12/31/2021	EXPIRATION	50		4,725.00		30,079							(30,079)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2021	12/31/2021	12/31/2021	EXPIRATION	50		4,725.00		30,079							(30,079)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2021	12/31/2021	12/31/2021	EXPIRATION	50		4,725.00		14,829							(14,829)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2021	12/31/2021	12/31/2021	EXPIRATION	50		4,725.00		12,329							(12,329)				
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/30/2021	12/31/2021	12/31/2021	EXPIRATION	50		4,725.00		4,074							(4,074)				
SPX P 3991.71	INDEX LIAB	EX5	Equity/Index	MS-	05/27/2021	07/06/2021	07/06/2021	EXPIRATION	130		3,991.71		329,455							(329,455)				
DHI P 86.0646	INDEX LIAB	EX5	Equity/Index	MS-	05/27/2021	07/06/2021	07/06/2021	EXPIRATION	2,248		86.06		219,260							(219,260)				
LEN P 89.1423	INDEX LIAB	EX5	Equity/Index	MS-	05/27/2021	07/06/2021	07/06/2021	EXPIRATION	1,879		89.14		241,927							(241,927)				
PHMP 52.0984	INDEX LIAB	EX5	Equity/Index	MS-	05/27/2021	07/06/2021	07/06/2021	EXPIRATION	1,819		52.09		107,411							(107,411)				
MXEA P 2215.78	INDEX LIAB	EX5	Equity/Index	MS-	05/27/2021	07/06/2021	07/06/2021	EXPIRATION	191		2,215.78		248,820							(248,820)				
0169999999 - Purchased Options - Hedging Other - Put Options												17,497,909	7,242,323	2,395,725			XXX			(16,075,567)	2,395,725			XXX
Purchased Options - Hedging Other - Caps																								
0179999999 - Purchased Options - Hedging Other - Caps																	XXX							XXX
Purchased Options - Hedging Other - Floors																								
0189999999 - Purchased Options - Hedging Other - Floors																	XXX							XXX
Purchased Options - Hedging Other - Collars																								
0199999999 - Purchased Options - Hedging Other - Collars																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Options - Hedging Other - Other																								
0209999999 - Purchased Options - Hedging Other - Other																	XXX							XXX
0219999999 - Purchased Options - Hedging Other - Subtotal - Hedging Other												527,050,923	564,144,851	2,446,321,965			XXX			(831,986,762)	2,446,321,965			XXX
Purchased Options - Replications - Call Options and Warrants																								
0229999999 - Purchased Options - Replications - Call Options and Warrants																	XXX							XXX
Purchased Options - Replications - Put Options																								
0239999999 - Purchased Options - Replications - Put Options																	XXX							XXX
Purchased Options - Replications - Caps																								
0249999999 - Purchased Options - Replications - Caps																	XXX							XXX
Purchased Options - Replications - Floors																								
0259999999 - Purchased Options - Replications - Floors																	XXX							XXX
Replications - Collars																								
0269999999 - Purchased Options - Replications - Collars																	XXX							XXX
Purchased Options - Replications - Other																								
0279999999 - Purchased Options - Replications - Other																	XXX							XXX
0289999999 - Purchased Options - Replications - Subtotal - Replications																	XXX							XXX
Purchased Options - Income Generation - Call Options and Warrants																								
0299999999 - Purchased Options - Income Generation - Call Options and Warrants																	XXX							XXX
Purchased Options - Income Generation - Put Options																								
0309999999 - Purchased Options - Income Generation - Put Options																	XXX							XXX
Purchased Options - Income Generation - Caps																								
0319999999 - Purchased Options - Income Generation - Caps																	XXX							XXX
Purchased Options - Income Generation - Floors																								
0329999999 - Purchased Options - Income Generation - Floors																	XXX							XXX
Purchased Options - Income Generation - Collars																								
0339999999 - Purchased Options - Income Generation - Collars																	XXX							XXX
Purchased Options - Income Generation - Other																								
0349999999 - Purchased Options - Income Generation - Other																	XXX							XXX
0359999999 - Purchased Options - Income Generation - Subtotal - Income Generation																	XXX							XXX
Purchased Options - Other - Call Options and Warrants																								
0369999999 - Purchased Options - Other - Call Options and Warrants																	XXX							XXX
Purchased Options - Other - Put Options																								
0379999999 - Purchased Options - Other - Put Options																	XXX							XXX
Purchased Options - Other - Caps																								
0389999999 - Purchased Options - Other - Caps																	XXX							XXX
Purchased Options - Other - Floors																								
0399999999 - Purchased Options - Other - Floors																	XXX							XXX
Purchased Options - Other - Collars																								
0409999999 - Purchased Options - Other - Collars																	XXX							XXX
Purchased Options - Other - Other																								
0419999999 - Purchased Options - Other - Other																	XXX							XXX
0429999999 - Purchased Options - Other - Subtotal - Other																	XXX							XXX
0439999999 - Purchased Options - Total Purchased Options - Subtotal - Call Options and Warrants												509,553,015	556,902,528	2,443,926,240			XXX			(815,911,195)	2,443,926,240			XXX
0449999999 - Purchased Options - Total Purchased Options - Subtotal - Put Options												17,497,909	7,242,323	2,395,725			XXX			(16,075,567)	2,395,725			XXX
0459999999 - Purchased Options - Total Purchased Options - Subtotal - Caps																	XXX							XXX
0469999999 - Purchased Options - Total Purchased Options - Subtotal - Floors																	XXX							XXX
0479999999 - Purchased Options - Total Purchased Options - Subtotal - Collars																	XXX							XXX
0489999999 - Purchased Options - Total Purchased Options - Subtotal - Other																	XXX							XXX
0499999999 - Purchased Options - Total Purchased Options - Subtotal - Total Purchased Options												527,050,923	564,144,851	2,446,321,965			XXX			(831,986,762)	2,446,321,965			XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																								
0509999999 - Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																	XXX							XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																								
0519999999 - Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Put Options																	XXX							XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																								
0529999999 - Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Caps																	XXX							XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																								
0539999999 - Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Floors																	XXX							XXX

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 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	Consider-ation 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 (Amortiz-ation)/ 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)
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																								
0549999999 - Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Collars																	XXX							XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																								
0559999999 - Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																	XXX							XXX
0569999999 - Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective																	XXX							XXX
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																								
0579999999 - Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																	XXX							XXX
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																								
0589999999 - Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Put Options																	XXX							XXX
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																								
0599999999 - Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Caps																	XXX							XXX
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																								
0609999999 - Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Floors																	XXX							XXX
Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																								
0619999999 - Written Options - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Collars																	XXX							XXX
Written Options - Hedging Effective - Annuity Guarantees Under SSAP No. 108 - Other																								
0629999999 - Written Options - Hedging Effective - Annuity Guarantees Under SSAP No. 108 - Other																	XXX							XXX
0639999999 - Written Options - Hedging Effective - VAnnuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective																	XXX							XXX
Written Options - Hedging Other - Call Options and Warrants																								
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/04/2020	01/29/2021	01/04/2021	EXERCISE	100		3,575.00	(601,452)		(1,516,935)						27,339	(1,516,935)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/11/2020	02/05/2021	01/05/2021	EXERCISE	100		3,605.00	(734,852)		(1,745,309)						91,856	(1,745,309)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/01/2020	01/08/2021	01/08/2021	EXERCISE	175		3,675.00	(1,420,544)		(2,619,425)						710,272	(2,619,425)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2020	01/08/2021	01/08/2021	EXERCISE	100		3,775.00	(256,276)		(496,825)						128,138	(496,825)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/03/2020	02/26/2021	01/13/2021	EXERCISE	150		3,220.00	(2,036,030)		(9,013,857)						277,640	(9,013,857)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/18/2020	02/12/2021	01/15/2021	EXERCISE	75		3,665.00	(397,462)		(1,208,895)						49,683	(1,208,895)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/25/2020	02/19/2021	01/15/2021	EXERCISE	100		3,680.00	(176,552)		(1,566,958)						22,069	(1,566,958)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2020	01/15/2021	01/15/2021	EXERCISE	100		3,700.00	(837,842)		(682,525)						418,921	(682,525)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2020	01/15/2021	01/15/2021	EXERCISE	75		3,750.00	(332,109)		(136,900)						166,055	(136,900)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/03/2020	02/26/2021	01/20/2021	EXERCISE	100		3,385.00	(674,652)		(4,792,058)						91,998	(4,792,058)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/28/2020	01/22/2021	01/22/2021	EXERCISE	100		3,625.00	(383,852)		(2,164,725)						15,994	(2,164,725)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/11/2020	01/22/2021	01/22/2021	EXERCISE	100		3,700.00	(660,235)		(1,414,725)						330,117	(1,414,725)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/19/2021	01/22/2021	01/22/2021	EXERCISE	100		3,800.00		(248,138)	(414,725)						248,138	(414,725)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/16/2020	01/29/2021	01/29/2021	EXERCISE	150		3,700.00	(1,424,915)		(213,625)						712,458	(213,625)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/04/2021	01/29/2021	01/29/2021	EXERCISE	100		3,775.00		(330,773)	(24,389)						330,773	(24,389)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/18/2020	02/05/2021	02/05/2021	EXERCISE	125		3,800.00	(590,244)		(1,085,400)						442,683	(1,085,400)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/05/2021	02/05/2021	02/05/2021	EXERCISE	100		3,750.00		(723,554)	(1,368,325)						723,554	(1,368,325)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2020	02/12/2021	02/12/2021	EXERCISE	125		3,800.00	(681,149)		(1,685,400)						510,862	(1,685,400)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/15/2021	02/12/2021	02/12/2021	EXERCISE	75		3,850.00		(288,855)	(636,250)						288,855	(636,250)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/31/2020	02/19/2021	02/19/2021	EXERCISE	100		3,800.00	(680,414)		(1,067,125)						652,063	(1,067,125)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/15/2021	02/19/2021	02/19/2021	EXERCISE	100		3,850.00		(463,842)	(567,125)						463,842	(567,125)			

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 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	Consider-ation 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 (Amortiz-ation)/ 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 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/13/2021	02/26/2021	02/26/2021	EXPIRATION	150		3,850.00		(1,049,948)							1,049,948				
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/20/2021	02/26/2021	02/26/2021	EXERCISE	50		3,900.00		(280,671)	(2,077)						280,671	(2,077)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/20/2021	02/26/2021	02/26/2021	EXPIRATION	50		3,900.00		(280,671)							280,671				
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/22/2021	02/26/2021	02/26/2021	EXERCISE	200		3,925.00		(769,489)	(53,072)						769,489	(53,072)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/02/2021	03/05/2021	03/02/2021	EXERCISE	50		3,900.00		(256,318)	(90,082)						256,318	(90,082)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/27/2021	03/05/2021	03/03/2021	EXERCISE	125		3,900.00		(571,304)	(98,231)						571,304	(98,231)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/27/2021	03/05/2021	03/03/2021	EXERCISE	25		3,850.00		(172,111)	(42,918)						172,111	(42,918)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/27/2021	03/05/2021	03/04/2021	EXERCISE	100		3,850.00		(688,443)	(43,158)						688,443	(43,158)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/02/2021	03/05/2021	03/04/2021	EXERCISE	50		3,850.00		(391,268)	(56,082)						391,268	(56,082)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/10/2020	03/05/2021	03/05/2021	EXERCISE	150		3,140.00	(1,641,080)		(10,529,125)						341,892	(10,529,125)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/10/2020	03/05/2021	03/05/2021	EXERCISE	100		3,310.00	(553,852)		(5,319,425)						115,386	(5,319,425)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/28/2021	03/12/2021	03/08/2021	EXERCISE	50		3,900.00		(277,721)	(67,582)						277,721	(67,582)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/02/2021	03/12/2021	03/08/2021	EXERCISE	50		3,900.00		(308,718)	(116,582)						308,718	(116,582)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/17/2020	03/12/2021	03/12/2021	EXERCISE	200		2,780.00	(3,989,508)		(23,266,825)						831,148	(23,266,825)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/17/2020	03/12/2021	03/12/2021	EXERCISE	100		2,925.00	(1,351,552)		(10,183,425)						281,573	(10,183,425)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/28/2021	03/12/2021	03/12/2021	EXERCISE	75		3,900.00		(416,582)	(325,075)						416,582	(325,075)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/29/2021	03/12/2021	03/12/2021	EXERCISE	125		3,850.00		(708,516)	(1,166,768)						708,516	(1,166,768)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/02/2021	03/12/2021	03/12/2021	EXERCISE	50		3,850.00		(445,718)	(466,707)						445,718	(466,707)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/25/2020	03/19/2021	03/19/2021	EXERCISE	225		2,550.00	(6,303,272)		(30,669,775)						1,313,182	(30,669,775)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/25/2020	03/19/2021	03/19/2021	EXERCISE	150		2,690.00	(3,138,230)		(18,346,525)						653,798	(18,346,525)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/10/2021	03/19/2021	03/19/2021	EXPIRATION	175		3,925.00		(1,332,205)							1,332,205				
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/12/2021	03/19/2021	03/19/2021	EXERCISE	100		3,975.00		(460,237)	(21,658)						460,237	(21,658)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/12/2021	03/19/2021	03/19/2021	EXPIRATION	75		3,975.00		(345,178)							345,178				
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/01/2020	03/26/2021	03/26/2021	EXERCISE	225		2,565.00	(5,856,872)		(31,714,675)						1,331,107	(31,714,675)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/01/2020	03/26/2021	03/26/2021	EXERCISE	100		2,705.00	(1,925,552)		(12,695,425)						437,625	(12,695,425)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/17/2021	03/26/2021	03/26/2021	EXERCISE	200		3,950.00		(1,416,089)	(490,825)						1,416,089	(490,825)			
S & P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/18/2021	03/26/2021	03/26/2021	EXPIRATION	200		3,975.00		(966,089)							966,089				
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/07/2020	04/01/2021	04/01/2021	EXERCISE	225		2,630.00	(7,956,347)		(31,272,100)						2,320,601	(31,272,100)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/04/2020	04/01/2021	04/01/2021	EXERCISE	125		2,770.00	(3,387,816)		(15,623,400)						988,113	(15,623,400)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	02/26/2021	04/01/2021	04/01/2021	EXERCISE	250		3,950.00		(990,604)	(1,746,775)						990,604	(1,746,775)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/01/2021	04/11/2021	04/01/2021	EXERCISE	250		4,000.00		(803,739)	(496,775)						803,739	(496,775)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/14/2020	04/09/2021	04/09/2021	EXERCISE	225		2,795.00	(7,000,759)		(30,010,525)						2,041,888	(30,010,525)			

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 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	Consider-ation 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 (Amortiz-ation)/ 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 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/14/2020	04/09/2021	04/09/2021	EXERCISE	125		2,940.00	(2,873,558)		(14,860,025)						838,121	(14,860,025)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/08/2021	04/09/2021	04/09/2021	EXERCISE	250		3,950.00		(1,117,862)	(4,470,025)						1,117,862	(4,470,025)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/22/2021	04/09/2021	04/09/2021	EXERCISE	250		4,000.00		(547,612)	(3,220,025)						547,612	(3,220,025)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/21/2020	04/16/2021	04/16/2021	EXERCISE	250		2,890.00	(6,137,372)		(32,386,775)						1,790,067	(32,386,775)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/21/2020	04/16/2021	04/16/2021	EXERCISE	125		3,045.00	(2,150,183)		(14,255,900)						627,137	(14,255,900)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/17/2021	04/16/2021	04/16/2021	EXERCISE	250		4,000.00		(1,202,239)	(4,636,775)						1,202,239	(4,636,775)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/25/2021	04/16/2021	04/16/2021	EXERCISE	250		3,950.00		(859,430)	(5,886,775)						859,430	(5,886,775)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/28/2020	04/23/2021	04/23/2021	EXERCISE	200		2,900.00	(5,520,096)		(25,603,425)						1,610,028	(25,603,425)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/28/2020	04/23/2021	04/23/2021	EXERCISE	100		3,050.00	(1,957,846)		(11,301,725)						571,038	(11,301,725)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/26/2021	04/23/2021	04/23/2021	EXERCISE	250		4,000.00		(635,091)	(4,504,275)						635,091	(4,504,275)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	03/31/2021	04/23/2021	04/23/2021	EXERCISE	250		3,975.00		(1,577,612)	(5,129,275)						1,577,612	(5,129,275)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/05/2020	04/30/2021	04/30/2021	EXERCISE	175		2,990.00	(4,065,675)		(20,845,500)						1,293,624	(20,845,500)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/05/2020	04/30/2021	04/30/2021	EXERCISE	100		3,150.00	(1,530,241)		(10,311,725)						486,895	(10,311,725)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/01/2021	04/30/2021	04/30/2021	EXERCISE	250		4,000.00		(1,758,863)	(4,529,275)						1,758,863	(4,529,275)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/01/2021	04/30/2021	04/30/2021	EXERCISE	250		4,025.00		(1,393,113)	(3,904,275)						1,393,113	(3,904,275)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/12/2020	05/07/2021	05/07/2021	EXERCISE	175		2,960.00	(4,196,050)		(22,270,525)						1,573,519	(22,270,525)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/12/2020	05/07/2021	05/07/2021	EXERCISE	100		3,110.00	(1,611,341)		(11,226,025)						604,253	(11,226,025)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/07/2021	05/07/2021	05/07/2021	EXERCISE	250		4,100.00		(1,210,113)	(3,315,025)						1,210,113	(3,315,025)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/09/2021	05/07/2021	05/07/2021	EXERCISE	250		4,150.00		(866,863)	(2,065,025)						866,863	(2,065,025)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/14/2021	05/14/2021	05/11/2021	EXERCISE	100		4,200.00		(292,445)	(69,158)						292,445	(69,158)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/14/2021	05/14/2021	05/11/2021	EXERCISE	50		4,200.00		(146,223)	(39,081)						146,223	(39,081)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/14/2021	05/14/2021	05/12/2021	EXERCISE	100		4,200.00		(292,445)	(22,581)						292,445	(22,581)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/16/2021	05/14/2021	05/12/2021	EXERCISE	50		4,150.00		(372,675)	(34,581)						372,675	(34,581)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/16/2021	05/14/2021	05/13/2021	EXERCISE	100		4,150.00		(745,349)	(71,658)						745,349	(71,658)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/16/2021	05/14/2021	05/14/2021	EXERCISE	100		4,150.00		(745,349)	(238,525)						745,349	(238,525)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/19/2020	05/14/2021	05/14/2021	EXERCISE	200		2,970.00	(5,280,486)		(24,077,025)						1,980,182	(24,077,025)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/19/2020	05/14/2021	05/14/2021	EXERCISE	125		3,130.00	(2,202,927)		(13,048,150)						826,098	(13,048,150)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/21/2021	05/21/2021	05/17/2021	EXERCISE	50		4,250.00		(118,523)	(7,581)						118,523	(7,581)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/21/2021	05/21/2021	05/18/2021	EXERCISE	200		4,250.00		(474,090)	(12,248)						474,090	(12,248)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/23/2021	05/21/2021	05/19/2021	EXERCISE	200		4,200.00		(986,178)	(16,798)						986,178	(16,798)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/23/2021	05/21/2021	05/21/2021	EXERCISE	50		4,200.00		(246,545)	(4,827)						246,545	(4,827)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/26/2020	05/21/2021	05/21/2021	EXERCISE	175		3,040.00	(4,393,100)		(19,527,575)						1,647,412	(19,527,575)			

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 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	Consider-ation 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 (Amortiz-ation)/ 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 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/26/2020	05/21/2021	05/21/2021	EXERCISE	100		3,200.00	(1,650,641)		(9,558,625)						618,990	(9,558,625)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/30/2021	05/28/2021	05/24/2021	EXERCISE	50		4,275.00		(113,373)	(7,081)						113,373	(7,081)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/30/2021	05/28/2021	05/25/2021	EXERCISE	200		4,275.00		(453,490)	(11,798)						453,490	(11,798)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	04/29/2021	05/28/2021	05/27/2021	EXERCISE	250		4,225.00		(1,157,177)	(54,897)						1,157,177	(54,897)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/02/2020	05/28/2021	05/28/2021	EXERCISE	125		3,110.00	(2,995,302)		(13,676,400)						1,225,351	(13,676,400)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/02/2020	05/28/2021	05/28/2021	EXERCISE	100		3,270.00	(1,549,841)		(9,341,125)						634,026	(9,341,125)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/04/2021	06/04/2021	05/28/2021	EXERCISE	150		4,275.00		(257,768)	(28,239)						257,768	(28,239)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/04/2021	06/04/2021	06/02/2021	EXERCISE	100		4,275.00		(171,845)	(6,646)						171,845	(6,646)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/06/2021	06/04/2021	06/03/2021	EXERCISE	100		4,225.00		(441,445)	(18,625)						441,445	(18,625)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/06/2021	06/04/2021	06/04/2021	EXERCISE	150		4,225.00		(662,168)	(60,505)						662,168	(60,505)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/09/2020	06/04/2021	06/04/2021	EXERCISE	150		3,210.00	(3,966,213)		(15,298,375)						1,817,848	(15,298,375)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/09/2020	06/04/2021	06/04/2021	EXERCISE	100		3,370.00	(1,755,741)		(8,598,925)						804,714	(8,598,925)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/11/2021	06/11/2021	06/11/2021	EXERCISE	50		4,275.00		(94,459)	(9,830)						94,459	(9,830)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/11/2021	06/11/2021	06/11/2021	EXERCISE	100		4,275.00		(188,917)	(13,390)						188,917	(13,390)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/11/2021	06/11/2021	06/11/2021	EXERCISE	100		4,275.00		(188,917)	(7,446)						188,917	(7,446)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2020	06/11/2021	06/11/2021	EXERCISE	150		3,230.00	(3,415,563)		(15,261,625)						1,565,467	(15,261,625)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2020	06/11/2021	06/11/2021	EXERCISE	100		3,400.00	(1,440,241)		(8,474,425)						660,110	(8,474,425)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/13/2021	06/11/2021	06/11/2021	EXERCISE	250		4,225.00		(794,635)	(561,025)						794,635	(561,025)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/23/2020	06/18/2021	06/18/2021	EXERCISE	150		3,210.00	(3,741,363)		(14,346,775)						1,714,792	(14,346,775)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/23/2020	06/18/2021	06/18/2021	EXERCISE	100		3,380.00	(1,603,441)		(7,864,525)						734,910	(7,864,525)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/20/2021	06/18/2021	06/18/2021	EXERCISE	250		4,150.00		(2,063,389)	(411,275)						2,063,389	(411,275)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/21/2021	06/18/2021	06/18/2021	EXERCISE	150		4,200.00		(664,978)	(6,967)						664,978	(6,967)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/21/2021	06/18/2021	06/18/2021	EXPIRATION	100		4,200.00		(443,319)							443,319				
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/30/2020	06/25/2021	06/25/2021	EXERCISE	150		3,210.00	(3,109,113)		(16,060,525)						1,425,010	(16,060,525)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/30/2020	06/25/2021	06/25/2021	EXERCISE	100		3,370.00	(1,297,341)		(9,107,025)						594,614	(9,107,025)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/27/2021	06/25/2021	06/25/2021	EXERCISE	250		4,225.00		(1,104,363)	(1,392,525)						1,104,363	(1,392,525)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	05/28/2021	06/25/2021	06/25/2021	EXERCISE	250		4,200.00		(1,540,363)	(2,017,525)						1,540,363	(2,017,525)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/07/2020	07/02/2021	07/02/2021	EXERCISE	125		3,210.00	(3,045,177)		(14,279,275)						1,649,471	(14,279,275)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/07/2020	07/02/2021	07/02/2021	EXERCISE	100		3,370.00	(1,577,041)		(9,823,425)						854,230	(9,823,425)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/02/2021	07/02/2021	07/02/2021	EXERCISE	250		4,275.00		(649,695)	(1,933,525)						649,695	(1,933,525)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/03/2021	07/02/2021	07/02/2021	EXERCISE	250		4,225.00		(1,160,067)	(3,183,525)						1,160,067	(3,183,525)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/14/2020	07/09/2021	07/09/2021	EXERCISE	100		3,300.00	(2,090,241)		(10,695,525)						1,132,214	(10,695,525)			

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 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	Consider-ation 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 (Amortiz-ation)/ 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 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/14/2020	07/09/2021	07/09/2021	EXERCISE	100		3,470.00	(1,268,241)		(8,995,525)						686,964	(8,995,525)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/09/2021	07/09/2021	07/09/2021	EXERCISE	250		4,250.00		(1,199,869)	(2,988,775)						1,199,869	(2,988,775)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/10/2021	07/09/2021	07/09/2021	EXERCISE	250		4,300.00		(608,869)	(1,738,775)						608,869	(1,738,775)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/21/2020	07/16/2021	07/16/2021	EXERCISE	125		3,320.00	(2,938,802)		(12,589,525)						1,591,851	(12,589,525)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/21/2020	07/16/2021	07/16/2021	EXERCISE	125		3,490.00	(1,822,177)		(10,464,525)						987,013	(10,464,525)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/15/2021	07/16/2021	07/16/2021	EXERCISE	250		4,325.00		(520,619)	(54,025)						520,619	(54,025)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/16/2021	07/16/2021	07/16/2021	EXERCISE	250		4,275.00		(918,119)	(1,304,025)						918,119	(1,304,025)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/28/2020	07/23/2021	07/23/2021	EXERCISE	150		3,360.00	(3,002,913)		(15,776,875)						1,626,578	(15,776,875)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/28/2020	07/23/2021	07/23/2021	EXERCISE	100		3,540.00	(1,154,241)		(8,717,925)						625,214	(8,717,925)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/21/2021	07/23/2021	07/19/2021	EXERCISE	50		4,300.00		(119,659)	(69,580)						119,659	(69,580)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/21/2021	07/23/2021	07/23/2021	EXERCISE	200		4,300.00		(478,635)	(2,235,825)						478,635	(2,235,825)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/24/2021	07/23/2021	07/23/2021	EXERCISE	250		4,250.00		(1,579,592)	(4,044,775)						1,579,592	(4,044,775)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/04/2020	07/30/2021	07/30/2021	EXERCISE	125		3,360.00	(2,905,802)		(12,940,775)						1,717,065	(12,940,775)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/04/2020	07/30/2021	07/30/2021	EXERCISE	100		3,530.00	(1,446,341)		(8,652,625)						854,656	(8,652,625)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	06/28/2021	07/30/2021	07/30/2021	EXERCISE	250		4,350.00		(559,619)	(1,131,525)						559,619	(1,131,525)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/01/2021	07/30/2021	07/30/2021	EXERCISE	250		4,300.00		(1,458,619)	(2,381,525)						1,458,619	(2,381,525)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/11/2020	08/06/2021	08/06/2021	EXERCISE	125		3,440.00	(2,854,677)		(12,456,525)						1,784,173	(12,456,525)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/11/2020	08/06/2021	08/06/2021	EXERCISE	100		3,620.00	(1,382,241)		(8,165,225)						863,901	(8,165,225)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/02/2021	08/06/2021	08/06/2021	EXERCISE	250		4,400.00		(577,654)	(913,025)						577,654	(913,025)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/06/2021	08/06/2021	08/06/2021	EXERCISE	250		4,350.00		(1,150,619)	(2,163,025)						1,150,619	(2,163,025)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/18/2020	08/13/2021	08/13/2021	EXERCISE	150		3,480.00	(3,306,964)		(14,820,025)						2,066,852	(14,820,025)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/18/2020	08/13/2021	08/13/2021	EXERCISE	100		3,660.00	(1,332,341)		(8,080,025)						832,713	(8,080,025)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/13/2021	08/13/2021	08/13/2021	EXERCISE	250		4,425.00		(825,292)	(1,075,025)						825,292	(1,075,025)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/15/2021	08/13/2021	08/13/2021	EXERCISE	250		4,375.00		(1,338,369)	(2,325,025)						1,338,369	(2,325,025)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/25/2020	08/20/2021	08/20/2021	EXERCISE	125		3,510.00	(2,905,802)		(11,645,900)						1,816,127	(11,645,900)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/28/2020	08/20/2021	08/20/2021	EXERCISE	100		3,690.00	(1,419,241)		(7,516,725)						838,642	(7,516,725)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/20/2021	08/20/2021	08/19/2021	EXERCISE	50		4,450.00		(73,924)	(9,330)						73,924	(9,330)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/20/2021	08/20/2021	08/19/2021	EXERCISE	50		4,450.00		(73,924)	(10,830)						73,924	(10,830)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/20/2021	08/20/2021	08/19/2021	EXERCISE	50		4,450.00		(73,924)	(7,330)						73,924	(7,330)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/20/2021	08/20/2021	08/20/2021	EXERCISE	100		4,450.00		(147,848)	(19,355)						147,848	(19,355)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/19/2021	08/20/2021	08/20/2021	EXERCISE	250		4,350.00		(774,545)	(2,291,775)						774,545	(2,291,775)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/01/2020	08/27/2021	08/27/2021	EXERCISE	125		3,580.00	(3,261,429)		(11,617,150)						2,223,701	(11,617,150)			

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 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	Consider-ation 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 (Amortiz-ation)/ 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 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/01/2020	08/27/2021	08/27/2021	EXERCISE	125		3,770.00	(2,066,429)		(9,242,150)						1,408,929	(9,242,150)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/27/2021	08/27/2021	08/27/2021	EXERCISE	250		4,450.00		(937,172)	(1,484,275)						937,172	(1,484,275)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	07/28/2021	08/27/2021	08/27/2021	EXERCISE	250		4,400.00		(1,712,619)	(2,734,275)						1,712,619	(2,734,275)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/08/2020	09/03/2021	09/03/2021	EXERCISE	100		3,630.00	(1,702,042)		(9,054,325)						1,205,613	(9,054,325)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/08/2020	09/03/2021	09/03/2021	EXERCISE	100		3,810.00	(1,021,542)		(7,254,325)						723,592	(7,254,325)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/02/2021	09/03/2021	09/03/2021	EXERCISE	250		4,500.00		(516,802)	(885,775)						516,802	(885,775)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/05/2021	09/03/2021	09/03/2021	EXERCISE	250		4,450.00		(1,075,369)	(2,135,775)						1,075,369	(2,135,775)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/15/2020	09/10/2021	09/10/2021	EXERCISE	125		3,480.00	(3,140,804)		(12,232,275)						2,224,736	(12,232,275)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/15/2020	09/10/2021	09/10/2021	EXERCISE	125		3,660.00	(2,021,054)		(9,982,275)						1,431,580	(9,982,275)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/10/2021	09/10/2021	09/10/2021	EXERCISE	250		4,500.00		(680,619)	(48,248)						680,619	(48,248)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/11/2021	09/10/2021	09/10/2021	EXERCISE	250		4,450.00		(1,310,869)	(214,525)						1,310,869	(214,525)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2021	09/13/2021	09/17/2021	EXERCISE	50		4,525.00		(113,288)	(18,580)						113,288	(18,580)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2021	09/14/2021	09/17/2021	EXERCISE	100		4,525.00		(226,577)	(18,910)						226,577	(18,910)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/16/2021	09/15/2021	09/17/2021	EXERCISE	100		4,525.00		(226,577)	(9,026)						226,577	(9,026)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/22/2020	09/17/2021	09/17/2021	EXERCISE	125		3,490.00	(2,435,179)		(11,787,400)						1,724,918	(11,787,400)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/22/2020	09/17/2021	09/17/2021	EXERCISE	125		3,670.00	(1,484,554)		(9,537,400)						1,051,559	(9,537,400)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/19/2021	09/17/2021	09/17/2021	EXERCISE	200		4,475.00		(700,107)	(54,585)						700,107	(54,585)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/19/2021	09/17/2021	09/17/2021	EXPIRATION	50		4,475.00		(175,027)							175,027				
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/29/2020	09/24/2021	09/24/2021	EXERCISE	125		3,400.00	(3,309,179)		(13,193,525)						2,344,002	(13,193,525)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/29/2020	09/24/2021	09/24/2021	EXERCISE	125		3,560.00	(2,283,429)		(11,193,525)						1,617,429	(11,193,525)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/23/2021	09/24/2021	09/21/2021	EXERCISE	250		4,500.00		(1,334,619)	(30,041)						1,334,619	(30,041)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/26/2021	09/24/2021	09/23/2021	EXERCISE	50		4,450.00		(407,721)	(65,580)						407,721	(65,580)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/26/2021	09/24/2021	09/24/2021	EXERCISE	250		4,450.00		(1,630,885)	(113,805)						1,630,885	(113,805)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/06/2020	10/01/2021	10/01/2021	EXERCISE	150		3,480.00	(3,929,015)		(13,155,625)						3,110,471	(13,155,625)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/06/2020	10/01/2021	10/01/2021	EXERCISE	100		3,660.00	(1,721,842)		(6,970,425)						1,363,125	(6,970,425)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	08/31/2021	10/01/2021	10/01/2021	EXPIRATION	250		4,575.00		(839,119)							839,119				
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/02/2021	10/01/2021	10/01/2021	EXPIRATION	250		4,525.00		(1,628,194)							1,628,194				
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/07/2021	10/08/2021	10/07/2021	EXERCISE	250		4,550.00		(1,182,119)	(2,856)						1,182,119	(2,856)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/13/2020	10/08/2021	10/08/2021	EXERCISE	125		3,530.00	(3,504,054)		(10,766,775)						2,774,042	(10,766,775)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/13/2020	10/08/2021	10/08/2021	EXERCISE	100		3,720.00	(1,805,742)		(6,713,425)						1,429,546	(6,713,425)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/03/2021	10/08/2021	10/08/2021	EXPIRATION	250		4,600.00		(689,619)							689,619				
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/16/2021	10/15/2021	10/14/2021	EXERCISE	250		4,525.00		(972,119)	(7,856)						972,119	(7,856)			

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 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	Consider-ation 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 (Amortiz-ation)/ 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 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/20/2020	10/15/2021	10/15/2021	EXERCISE	125		3,630.00	(2,574,054)		(10,517,150)						2,037,792	(10,517,150)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/20/2020	10/15/2021	10/15/2021	EXERCISE	100		3,810.00	(1,273,942)		(6,613,725)						1,008,537	(6,613,725)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/13/2021	10/15/2021	10/15/2021	EXPIRATION	250		4,575.00		(527,119)							527,119				
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/21/2021	10/22/2021	10/19/2021	EXERCISE	50		4,550.00		(60,924)	(27,080)						60,924	(27,080)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/27/2020	10/22/2021	10/22/2021	EXERCISE	150		3,580.00	(2,896,865)		(14,473,525)						2,293,352	(14,473,525)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/27/2020	10/22/2021	10/22/2021	EXERCISE	100		3,760.00	(1,174,142)		(7,849,025)						929,529	(7,849,025)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/21/2021	10/22/2021	10/22/2021	EXERCISE	200		4,550.00		(243,696)	(12,654)						243,696	(12,654)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/23/2021	10/22/2021	10/22/2021	EXERCISE	250		4,500.00		(1,038,865)	(1,122,525)						1,038,865	(1,122,525)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/03/2020	10/29/2021	10/29/2021	EXERCISE	150		3,470.00	(3,433,865)		(17,030,725)						2,965,611	(17,030,725)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/03/2020	10/29/2021	10/29/2021	EXERCISE	100		3,650.00	(1,439,942)		(9,553,825)						1,243,586	(9,553,825)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/28/2021	10/29/2021	10/29/2021	EXERCISE	250		4,475.00		(789,299)	(3,259,525)						789,299	(3,259,525)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	09/30/2021	10/29/2021	10/29/2021	EXERCISE	250		4,525.00		(218,567)	(2,009,525)						218,567	(2,009,525)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/10/2020	11/05/2021	11/05/2021	EXERCISE	125		3,540.00	(3,369,429)		(14,469,150)						2,948,250	(14,469,150)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/10/2020	11/05/2021	11/05/2021	EXERCISE	125		3,720.00	(2,170,679)		(12,219,150)						1,899,344	(12,219,150)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/04/2021	11/05/2021	11/05/2021	EXERCISE	250		4,375.00		(1,460,122)	(8,063,275)						1,460,122	(8,063,275)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/07/2021	11/05/2021	11/05/2021	EXERCISE	250		4,425.00		(1,967,122)	(6,813,275)						1,967,122	(6,813,275)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/17/2020	11/12/2021	11/12/2021	EXERCISE	125		3,670.00	(3,040,554)		(12,660,650)						2,660,484	(12,660,650)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/17/2020	11/12/2021	11/12/2021	EXERCISE	100		3,860.00	(1,485,742)		(8,228,525)						1,300,024	(8,228,525)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/12/2021	11/12/2021	11/12/2021	EXERCISE	250		4,475.00		(579,930)	(5,196,275)						579,930	(5,196,275)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/14/2021	11/12/2021	11/12/2021	EXERCISE	250		4,425.00		(1,662,122)	(6,446,275)						1,662,122	(6,446,275)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/24/2020	11/19/2021	11/19/2021	EXERCISE	150		3,720.00	(3,329,765)		(14,669,425)						2,913,545	(14,669,425)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/24/2020	11/19/2021	11/19/2021	EXERCISE	125		3,910.00	(1,657,679)		(9,849,525)						1,450,469	(9,849,525)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/19/2021	11/19/2021	11/19/2021	EXERCISE	250		4,500.00		(1,761,851)	(4,949,025)						1,761,851	(4,949,025)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/21/2021	11/19/2021	11/19/2021	EXERCISE	250		4,450.00		(2,921,872)	(6,199,025)						2,921,872	(6,199,025)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/01/2020	11/26/2021	11/26/2021	EXERCISE	125		3,750.00	(2,841,054)		(10,557,775)						2,711,915	(10,557,775)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/01/2020	11/26/2021	11/26/2021	EXERCISE	75		3,940.00	(1,024,980)		(4,909,675)						978,390	(4,909,675)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/26/2021	11/26/2021	11/26/2021	EXPIRATION	250		4,625.00		(1,092,122)							1,092,122				
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	10/28/2021	11/26/2021	11/26/2021	EXERCISE	250		4,575.00		(1,779,622)	(490,525)						1,779,622	(490,525)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/01/2021	12/03/2021	12/01/2021	EXERCISE	100		4,675.00		(308,206)	(26,255)						308,206	(26,255)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/01/2021	12/03/2021	12/02/2021	EXERCISE	150		4,675.00		(462,310)	(15,396)						462,310	(15,396)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/04/2021	12/03/2021	12/02/2021	EXERCISE	50		4,625.00		(455,425)	(33,079)						455,425	(33,079)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2020	12/03/2021	12/03/2021	EXERCISE	125		3,780.00	(2,861,929)		(9,480,400)						2,742,682	(9,480,400)			

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 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	Consider-ation 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 (Amortiz-ation)/ 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 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/08/2020	12/03/2021	12/03/2021	EXERCISE	100		3,980.00	(1,332,542)		(5,584,325)						1,277,019	(5,584,325)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/04/2021	12/03/2021	12/03/2021	EXERCISE	200		4,625.00		(1,821,702)	(22,270)						1,821,702	(22,270)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/09/2021	12/10/2021	12/07/2021	EXERCISE	50		4,775.00		(120,925)	(8,329)						120,925	(8,329)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/09/2021	12/10/2021	12/08/2021	EXERCISE	100		4,775.00		(241,851)	(8,143)						241,851	(8,143)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/09/2021	12/10/2021	12/09/2021	EXERCISE	100		4,775.00		(241,851)	(2,143)						241,851	(2,143)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/15/2020	12/10/2021	12/10/2021	EXERCISE	125		3,810.00	(2,662,429)		(11,275,275)						2,551,494	(11,275,275)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/15/2020	12/10/2021	12/10/2021	EXERCISE	125		4,010.00	(1,524,554)		(8,775,275)						1,461,031	(8,775,275)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/10/2021	12/10/2021	12/10/2021	EXERCISE	250		4,725.00		(763,517)	(7,105)						763,517	(7,105)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/16/2021	12/17/2021	12/14/2021	EXERCISE	100		4,750.00		(471,151)	(15,652)						471,151	(15,652)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/16/2021	12/17/2021	12/16/2021	EXERCISE	150		4,750.00		(706,726)	(24,981)						706,726	(24,981)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/18/2021	12/17/2021	12/17/2021	EXERCISE	250		4,700.00		(1,729,627)	(29,407)						1,729,627	(29,407)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2020	12/17/2021	12/17/2021	EXERCISE	150		3,840.00	(3,065,465)		(11,709,625)						2,937,738	(11,709,625)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/21/2020	12/17/2021	12/17/2021	EXERCISE	125		4,020.00	(1,547,429)		(7,508,025)						1,482,952	(7,508,025)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/29/2020	12/23/2021	12/23/2021	EXERCISE	100		3,850.00	(2,132,942)		(8,757,925)						2,044,069	(8,757,925)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/29/2020	12/23/2021	12/23/2021	EXERCISE	75		4,010.00	(1,026,180)		(5,368,450)						983,423	(5,368,450)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/22/2021	12/23/2021	12/23/2021	EXPIRATION	250		4,800.00		(882,377)							882,377				
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/23/2021	12/23/2021	12/23/2021	EXERCISE	250		4,750.00		(806,624)	(17,605)						806,624	(17,605)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/29/2021	12/31/2021	12/30/2021	EXERCISE	100		4,800.00		(243,151)	(33,152)						243,151	(33,152)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/28/2021	01/21/2022	12/30/2021	EXERCISE	250		4,775.00		(1,869,627)	(1,780,873)						1,869,627	(1,780,873)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/05/2021	12/31/2021	12/31/2021	EXERCISE	150		3,890.00		(3,060,965)	(13,142,725)						3,060,965	(13,142,725)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	01/05/2021	12/31/2021	12/31/2021	EXERCISE	75		4,060.00		(940,230)	(5,296,375)						940,230	(5,296,375)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	11/29/2021	12/31/2021	12/31/2021	EXERCISE	150		4,800.00		(364,726)	(21,903)						364,726	(21,903)			
S&P 500 (SPX)	INDEX LIAB	EX5	Equity/Index	WOLVERINE-	12/02/2021	12/31/2021	12/31/2021	EXERCISE	250		4,725.00		(707,037)	(1,029,525)						707,037	(1,029,525)			
PSTH 12/17/21	INDEX LIAB	EX5	Equity/Index	CITI-	12/01/2020	12/17/2021	12/17/2021	EXPIRATION	23		30.00	(17,273)								16,090				
PSTH 12/17/21	INDEX LIAB	EX5	Equity/Index	CITI-	12/15/2020	12/17/2021	12/17/2021	EXPIRATION	2		35.00	(1,200)								1,135				
PSTH 12/17/21	INDEX LIAB	EX5	Equity/Index	CITI-	12/15/2020	12/17/2021	12/17/2021	EXPIRATION	41		40.00	(20,500)								19,340				
GHI C 105.19	INDEX LIAB	EX5	Equity/Index	MS-	05/27/2021	07/06/2021	07/06/2021	EXPIRATION	2,248		105.19		(111,788)							111,788				
LEN C 108.9517	INDEX LIAB	EX5	Equity/Index	MS-	05/27/2021	07/06/2021	07/06/2021	EXPIRATION	1,879		108.95		(158,185)							158,185				
PHM C 63.6758	INDEX LIAB	EX5	Equity/Index	MS-	05/27/2021	07/06/2021	07/06/2021	EXPIRATION	1,819		63.67		(54,761)							54,761				
0649999999 - Written Options - Hedging Other - Call Options and Warrants												(239,480,757)	(104,190,880)	(1,297,616,174)			XXX			232,558,253	(1,297,616,174)			XXX
Written Options - Hedging Other - Put Options																								
0659999999 - Written Options - Hedging Other - Put Options																	XXX							XXX
Written Options - Hedging Other - Caps																								
0669999999 - Written Options - Hedging Other - Caps																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Options - Hedging Other - Floors																								
0679999999 - Written Options - Hedging Other - Floors																	XXX							XXX
Written Options - Hedging Other - Collars																								
0689999999 - Written Options - Hedging Other - Collars																	XXX							XXX
Written Options - Hedging Other - Other																								
0699999999 - Written Options - Hedging Other - Other																	XXX							XXX
0709999999 - Written Options - Hedging Other - Subtotal - Hedging Other												(239,480,757)	(104,190,880)	(1,297,616,174)			XXX			232,558,253	(1,297,616,174)			XXX
Written Options - Replications - Call Options and Warrants																								
0719999999 - Written Options - Replications - Call Options and Warrants																	XXX							XXX
Written Options - Replications - Put Options																								
0729999999 - Written Options - Replications - Put Options																	XXX							XXX
Written Options - Replications - Caps																								
0739999999 - Written Options - Replications - Caps																	XXX							XXX
Written Options - Replications - Floors																								
0749999999 - Written Options - Replications - Floors																	XXX							XXX
Written Options - Replications - Collars																								
0759999999 - Written Options - Replications - Collars																	XXX							XXX
Written Options - Replications - Other																								
0769999999 - Written Options - Replications - Other																	XXX							XXX
0779999999 - Written Options - Replications - Subtotal - Replications																	XXX							XXX
Written Options - Income Generation - Call Options																								
0789999999 - Written Options - Income Generation - Call Options and Warrants																	XXX							XXX
Written Options - Income Generation - Put Options																								
0799999999 - Written Options - Income Generation - Put Options																	XXX							XXX
Written Options - Income Generation - Caps																								
0809999999 - Written Options - Income Generation - Caps																	XXX							XXX
Written Options - Income Generation - Floors																								
0819999999 - Written Options - Income Generation - Floors																	XXX							XXX
Written Options - Income Generation - Collars																								
0829999999 - Written Options - Income Generation - Collars																	XXX							XXX
Written Options - Income Generation - Other																								
0839999999 - Written Options - Income Generation - Other																	XXX							XXX
0849999999 - Written Options - Income Generation - Subtotal - Income Generation																	XXX							XXX
Written Options - Other - Call Options and Warrants																								
0859999999 - Written Options - Other - Call Options and Warrants																	XXX							XXX
Written Options - Other - Put Options																								
0869999999 - Written Options - Other - Put Options																	XXX							XXX
Written Options - Other - Caps																								
0879999999 - Written Options - Other - Caps																	XXX							XXX
Written Options - Other - Floors																								
0889999999 - Written Options - Other - Floors																	XXX							XXX
Written Options - Other - Collars																								
0899999999 - Written Options - Other - Collars																	XXX							XXX
Written Options - Other - Other																								
0909999999 - Written Options - Other - Other																	XXX							XXX
0919999999 - Written Options - Other - Subtotal - Other																	XXX							XXX
0929999999 - Written Options - Total Written Options - Subtotal - Call Options and Warrants												(239,480,757)	(104,190,880)	(1,297,616,174)			XXX			232,558,253	(1,297,616,174)			XXX
0939999999 - Written Options - Total Written Options - Subtotal - Put Options																	XXX							XXX
0949999999 - Written Options - Total Written Options - Subtotal - Caps																	XXX							XXX
0959999999 - Written Options - Total Written Options - Subtotal - Floors																	XXX							XXX
0969999999 - Written Options - Total Written Options - Subtotal - Collars																	XXX							XXX
0979999999 - Written Options - Total Written Options - Subtotal - Other																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0989999999 - Written Options - Total Written Options - Subtotal - Total Written Options												(239,480,757)	(104,190,880)	(1,297,616,174)			XXX			232,558,253	(1,297,616,174)			XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																								
0999999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																	XXX							XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																								
1009999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																	XXX							XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																								
1019999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																	XXX							XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Total Return																								
1029999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Total Return																	XXX							XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																								
1039999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Other																	XXX							XXX
1049999999 - Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective																	XXX							XXX
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																								
1059999999 - Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																	XXX							XXX
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																								
1069999999 - Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Credit Default																	XXX							XXX
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																								
1079999999 - Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Foreign Exchange																	XXX							XXX
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Total Return																								
1089999999 - Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Total Return																	XXX							XXX
Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																								
1099999999 - Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Other																	XXX							XXX
1109999999 - Swaps - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108 - Subtotal - Hedging Effective																	XXX							XXX
Swaps - Hedging Other - Interest Rate																								
1119999999 - Swaps - Hedging Other - Interest Rate																	XXX							XXX
Swaps - Hedging Other - Credit Default																								
1129999999 - Swaps - Hedging Other - Credit Default																	XXX							XXX
Swaps - Hedging Other - Foreign Exchange																								
1139999999 - Swaps - Hedging Other - Foreign Exchange																	XXX							XXX
Swaps - Hedging Other - Total Return																								
1149999999 - Swaps - Hedging Other - Total Return																	XXX							XXX
Swaps - Hedging Other - Other																								
1159999999 - Swaps - Hedging Other - Other																	XXX							XXX
1169999999 - Swaps - Hedging Other - Subtotal - Hedging Other																	XXX							XXX
Swaps - Replication - Interest Rate																								
1179999999 - Swaps - Replication - Interest Rate																	XXX							XXX
Swaps - Replication - Credit Default																								
1189999999 - Swaps - Replication - Credit Default																	XXX							XXX
Swaps - Replication - Foreign Exchange																								
1199999999 - Swaps - Replication - Foreign Exchange																	XXX							XXX
Swaps - Replication - Total Return																								
1209999999 - Swaps - Replication - Total Return																	XXX							XXX
Swaps - Replication - Other																								
1219999999 - Swaps - Replication - Other																	XXX							XXX
1229999999 - Swaps - Replication - Subtotal - Replication																	XXX							XXX
Swaps - Income Generation - Interest Rate																								
1239999999 - Swaps - Income Generation - Interest Rate																	XXX							XXX
Swaps - Income Generation - Credit Default																								
1249999999 - Swaps - Income Generation - Credit Default																	XXX							XXX
Swaps - Income Generation - Foreign Exchange																								
1259999999 - Swaps - Income Generation - Foreign Exchange																	XXX							XXX
Swaps - Income Generation - Total Return																								
1269999999 - Swaps - Income Generation - Total Return																	XXX							XXX
Swaps - Income Generation - Other																								

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 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	Consider-ation 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 (Amortiz-ation)/ 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)
1279999999 - Swaps - Income Generation - Other																	XXX							XXX
1289999999 - Swaps - Income Generation - Subtotal - Income Generation																	XXX							XXX
Swaps - Other - Interest Rate																								
1299999999 - Swaps - Other - Interest Rate																	XXX							XXX
Swaps - Other - Credit Default																								
1309999999 - Swaps - Other - Credit Default																	XXX							XXX
Swaps - Other - Foreign Exchange																								
1319999999 - Swaps - Other - Foreign Exchange																	XXX							XXX
Swaps - Other - Total Return																								
1329999999 - Swaps - Other - Total Return																	XXX							XXX
Swaps - Other - Other																								
1339999999 - Swaps - Other - Other																	XXX							XXX
1349999999 - Swaps - Other - Subtotal - Other																	XXX							XXX
1359999999 - Swaps - Total Swaps - Subtotal - Interest Rate																	XXX							XXX
1369999999 - Swaps - Total Swaps - Subtotal - Credit Default																	XXX							XXX
1379999999 - Swaps - Total Swaps - Subtotal - Foreign Exchange																	XXX							XXX
1389999999 - Swaps - Total Swaps - Subtotal - Total Return																	XXX							XXX
1399999999 - Swaps - Total Swaps - Subtotal - Other																	XXX							XXX
1409999999 - Swaps - Total Swaps - Subtotal - Total Swaps																	XXX							XXX
Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																								
1419999999 - Forwards - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																	XXX							XXX
Forwards - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																								
1429999999 - Forwards - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																	XXX							XXX
Forwards - Hedging Other																								
EUR/USD FX/FWRD	FX Bonds	D1	Currency	GS-	12/10/2020	01/15/2021	01/15/2021	EXERCISE		4,514,000				(10,865)					38,404		(10,865)			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BOA-	12/10/2020	01/15/2021	01/15/2021	EXERCISE		7,247,000				(254,696)					277,252		(254,696)			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	GS-	12/10/2020	01/15/2021	01/15/2021	EXERCISE		31,000				(75)					264		(75)			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BOA-	12/10/2020	01/15/2021	01/15/2021	EXERCISE		5,581,000				(196,144)					213,515		(196,144)			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	GS-	12/10/2020	01/15/2021	01/15/2021	EXERCISE		47,000				(113)					400		(113)			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BOA-	12/10/2020	01/15/2021	01/15/2021	EXERCISE		626,000				(22,001)					23,949		(22,001)			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	JPM-	01/13/2021	02/16/2021	02/16/2021	EXERCISE		4,504,000				20,962							20,962			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS-	01/13/2021	02/16/2021	02/16/2021	EXERCISE		7,250,000				(73,318)							(73,318)			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	UBS-	11/19/2020	02/23/2021	02/23/2021	EXERCISE		4,838,000				(126,538)					174,777		(126,538)			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	JPM-	01/13/2021	02/16/2021	02/16/2021	EXERCISE		31,000				144							144			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS-	01/13/2021	02/16/2021	02/16/2021	EXERCISE		5,582,000				(96,892)							(96,892)			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	UBS-	11/19/2020	02/23/2021	02/23/2021	EXERCISE		1,929,000				(50,453)					69,687		(50,453)			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	JPM-	01/13/2021	02/16/2021	02/16/2021	EXERCISE		47,000				219							219			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS-	01/13/2021	02/16/2021	02/16/2021	EXERCISE		627,000				(10,883)							(10,883)			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	BOA-	02/11/2021	03/16/2021	03/16/2021	EXERCISE		4,505,000				67,729							67,729			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	GS-	02/11/2021	03/16/2021	03/16/2021	EXERCISE		3,509,000				(60,683)							(60,683)			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	BOA-	02/11/2021	03/16/2021	03/16/2021	EXERCISE		31,000				466							466			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	GS-	02/11/2021	03/16/2021	03/16/2021	EXERCISE		5,584,000				(96,567)							(96,567)			

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 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	Consider-ation 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 (Amortiz-ation)/ 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)
EUR/USD FX/FWRD	FX Bonds	01	Currency	BOA-	02/11/2021	03/16/2021	03/16/2021	EXERCISE		47,000				707							707			
GBP/USD FX/FWRD	FX Bonds	01	Currency	GS-	02/11/2021	03/16/2021	03/16/2021	EXERCISE		627,000				(10,843)							(10,843)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	MS-	01/11/2021	04/13/2021	04/13/2021	EXERCISE		4,500,000				127,457							127,457			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	03/11/2021	04/16/2021	04/16/2021	EXERCISE		4,506,000				20,963							20,963			
GBP/USD FX/FWRD	FX Bonds	01	Currency	GS-	03/11/2021	04/16/2021	04/16/2021	EXERCISE		3,510,000				80,828							80,828			
EUR/USD FX/FWRD	FX Bonds	01	Currency	UBS-	10/22/2020	04/26/2021	04/26/2021	EXERCISE		3,428,000				(44,262)					121,944		(44,262)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	GS-	12/09/2020	04/26/2021	04/26/2021	EXERCISE		219,000				2,268					2,695		2,268			
EUR/USD FX/FWRD	FX Bonds	01	Currency	CITI-	01/12/2021	04/26/2021	04/26/2021	EXERCISE		63,000				(1,386)							(1,386)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	03/11/2021	04/16/2021	04/16/2021	EXERCISE		31,000				144							144			
GBP/USD FX/FWRD	FX Bonds	01	Currency	GS-	03/11/2021	04/16/2021	04/16/2021	EXERCISE		5,586,000				128,634							128,634			
EUR/USD FX/FWRD	FX Bonds	01	Currency	UBS-	10/22/2020	04/26/2021	04/26/2021	EXERCISE		935,000				(12,073)					33,261		(12,073)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	GS-	12/09/2020	04/26/2021	04/26/2021	EXERCISE		60,000				621					738		621			
EUR/USD FX/FWRD	FX Bonds	01	Currency	CITI-	01/12/2021	04/26/2021	04/26/2021	EXERCISE		18,000				(396)							(396)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	03/11/2021	04/16/2021	04/16/2021	EXERCISE		47,000				219							219			
GBP/USD FX/FWRD	FX Bonds	01	Currency	GS-	03/11/2021	04/16/2021	04/16/2021	EXERCISE		627,000				14,439							14,439			
EUR/USD FX/FWRD	FX Bonds	01	Currency	UBS-	10/22/2020	04/26/2021	04/26/2021	EXERCISE		1,246,000				(16,088)					44,324		(16,088)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	GS-	12/09/2020	04/26/2021	04/26/2021	EXERCISE		80,000				828					984		828			
EUR/USD FX/FWRD	FX Bonds	01	Currency	CITI-	01/12/2021	04/26/2021	04/26/2021	EXERCISE		23,000				(506)							(506)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	CITI-	04/13/2021	05/17/2021	05/17/2021	EXERCISE		4,496,000				(89,835)							(89,835)			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BOA-	04/13/2021	05/17/2021	05/17/2021	EXERCISE		3,512,000				(138,356)							(138,356)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	JPM-	02/19/2021	05/24/2021	05/24/2021	EXERCISE		4,934,000				(31,405)							(31,405)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	CITI-	05/13/2021	05/17/2021	05/17/2021	EXERCISE		31,000				(619)							(619)			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BOA-	04/13/2021	05/17/2021	05/17/2021	EXERCISE		5,587,000				(220,102)							(220,102)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	JPM-	02/19/2021	05/24/2021	05/24/2021	EXERCISE		1,969,000				(12,533)							(12,533)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	CITI-	04/13/2021	05/17/2021	05/17/2021	EXERCISE		47,000				(939)							(939)			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BOA-	04/13/2021	05/17/2021	05/17/2021	EXERCISE		627,000				(24,701)							(24,701)			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	05/11/2021	06/17/2021	06/17/2021	EXERCISE		4,497,000				16,057							16,057			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BOA-	05/11/2021	06/17/2021	06/17/2021	EXERCISE		3,513,000				23,594							23,594			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	05/11/2021	06/17/2021	06/17/2021	EXERCISE		31,000				111							111			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BOA-	05/11/2021	06/17/2021	06/17/2021	EXERCISE		5,589,000				37,537							37,537			
EUR/USD FX/FWRD	FX Bonds	01	Currency	BARCLAYS-	05/11/2021	06/17/2021	06/17/2021	EXERCISE		47,000				168							168			
GBP/USD FX/FWRD	FX Bonds	01	Currency	BOA-	05/11/2021	06/17/2021	06/17/2021	EXERCISE		627,000				4,211							4,211			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS-	04/09/2021	07/13/2021	07/13/2021	EXERCISE		4,500,000				31,688							31,688			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	GS-	06/15/2021	07/16/2021	07/16/2021	EXERCISE		4,499,000				155,171							155,171			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS-	06/15/2021	07/16/2021	07/16/2021	EXERCISE		3,515,000				91,397							91,397			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	GS-	06/15/2021	07/16/2021	07/16/2021	EXERCISE		31,000				1,069							1,069			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS-	06/15/2021	07/16/2021	07/16/2021	EXERCISE		5,592,000				145,403							145,403			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	GS-	06/15/2021	07/16/2021	07/16/2021	EXERCISE		47,000				1,621							1,621			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS-	06/15/2021	07/16/2021	07/16/2021	EXERCISE		627,000				16,303							16,303			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	BOA-	07/13/2021	08/16/2021	08/16/2021	EXERCISE		4,488,000				24,875							24,875			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	JPM-	07/13/2021	08/16/2021	08/16/2021	EXERCISE		3,515,000				(14,549)							(14,549)			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	JPM-	05/20/2021	08/24/2021	08/24/2021	EXERCISE		4,935,000				13,048							13,048			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	BOA-	07/13/2021	08/16/2021	08/16/2021	EXERCISE		31,000				172							172			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	JPM-	07/13/2021	08/16/2021	08/16/2021	EXERCISE		5,592,000				(23,145)							(23,145)			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	JPM-	05/20/2021	08/24/2021	08/24/2021	EXERCISE		1,970,000				5,209							5,209			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	BOA-	07/13/2021	08/16/2021	08/16/2021	EXERCISE		47,000				261							261			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	JPM-	07/13/2021	08/16/2021	08/16/2021	EXERCISE		627,000				(2,595)							(2,595)			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS-	08/11/2021	09/16/2021	09/16/2021	EXERCISE		4,489,000				(25,742)							(25,742)			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BOA-	08/11/2021	09/16/2021	09/16/2021	EXERCISE		3,517,000				23,529							23,529			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS-	08/11/2021	09/16/2021	09/16/2021	EXERCISE		31,000				(178)							(178)			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BOA-	08/11/2021	09/16/2021	09/16/2021	EXERCISE		5,593,000				37,417							37,417			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS-	08/11/2021	09/16/2021	09/16/2021	EXERCISE		47,000				(270)							(270)			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BOA-	08/11/2021	09/16/2021	09/16/2021	EXERCISE		628,000				4,201							4,201			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	JPM-	07/09/2021	10/13/2021	10/13/2021	EXERCISE		4,500,000				138,177							138,177			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	MS-	09/04/2021	10/18/2021	10/18/2021	EXERCISE		4,490,000				70,800							70,800			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	BNP-	10/01/2021	10/18/2021	10/18/2021	EXERCISE		2,100,000				33,113							33,113			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BOA-	09/14/2021	10/18/2021	10/18/2021	EXERCISE		3,518,000				52,355							52,355			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BOA-	09/16/2021	10/18/2021	10/18/2021	EXERCISE		19,058,000				283,624							283,624			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS-	09/21/2021	10/18/2021	10/18/2021	EXERCISE		525,000				7,813							7,813			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	GS-	04/22/2021	10/26/2021	10/26/2021	EXERCISE		3,337,000				127,010							127,010			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	UBS-	09/16/2021	10/26/2021	10/26/2021	EXERCISE		459,000				17,470							17,470			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	JPM-	06/24/2021	10/26/2021	10/26/2021	EXERCISE		27,000				(1,028)							(1,028)			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	MS-	09/14/2021	10/18/2021	10/18/2021	EXERCISE		31,000				700							700			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BOA-	09/14/2021	10/18/2021	10/18/2021	EXERCISE		5,595,000				89,693							89,693			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used For Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity, or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consider-ation Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiz-ation)/ Accretion	22 Gain (Loss) On Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) On Termination-Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BOA-	09/16/2021	10/18/2021	10/18/2021	EXERCISE		2,475,000				39,677							39,677			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BARCLAYS-	09/21/2021	10/18/2021	10/18/2021	EXERCISE		68,000				1,090							1,090			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	MS-	09/29/2021	10/18/2021	10/18/2021	EXERCISE		137,000				(2,196)							(2,196)			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	GS-	04/22/2021	10/26/2021	10/26/2021	EXERCISE		910,000				34,621							34,621			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	JPM-	09/16/2021	10/26/2021	10/26/2021	EXERCISE		126,000				4,794							4,794			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	UBS-	06/24/2021	10/26/2021	10/26/2021	EXERCISE		8,000				(304)							(304)			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	MS-	09/14/2021	10/18/2021	10/18/2021	EXERCISE		47,000				1,061							1,061			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BOA-	09/14/2021	10/18/2021	10/18/2021	EXERCISE		628,000				9,855							9,855			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	GS-	04/22/2021	10/26/2021	10/26/2021	EXERCISE		1,213,000				46,161							46,161			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	UBS-	09/16/2021	10/26/2021	10/26/2021	EXERCISE		167,000				6,355							6,355			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	JPM-	06/24/2021	10/26/2021	10/26/2021	EXERCISE		9,000				(343)							(343)			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	MS-	10/13/2021	11/17/2021	11/17/2021	EXERCISE		6,580,000				69,906							69,906			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BOA-	10/13/2021	11/17/2021	11/17/2021	EXERCISE		23,102,000				534,049							534,049			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	MS-	10/13/2021	11/17/2021	11/17/2021	EXERCISE		31,000				329							329			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BOA-	10/13/2021	11/17/2021	11/17/2021	EXERCISE		8,003,000				185,005							185,005			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	MS-	10/13/2021	11/17/2021	11/17/2021	EXERCISE		47,000				499							499			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BOA-	10/13/2021	11/17/2021	11/17/2021	EXERCISE		628,000				14,517							14,517			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	GS-	11/10/2021	12/17/2021	12/17/2021	EXERCISE		6,581,000				154,390							154,390			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BOA-	11/10/2021	12/17/2021	12/17/2021	EXERCISE		23,092,000				447,823							447,823			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	GS-	11/10/2021	12/17/2021	12/17/2021	EXERCISE		31,000				727							727			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BOA-	11/10/2021	12/17/2021	12/17/2021	EXERCISE		8,003,000				155,202							155,202			
EUR/USD FX/FWRD	FX Bonds	D1	Currency	GS-	11/10/2021	12/17/2021	12/17/2021	EXERCISE		47,000				1,103							1,103			
GBP/USD FX/FWRD	FX Bonds	D1	Currency	BOA-	11/10/2021	12/17/2021	12/17/2021	EXERCISE		628,000				12,179							12,179			
1439999999 - Forwards - Hedging Other														1,966,149			XXX		1,002,192		1,966,149			XXX
Forwards - Replication																								
1449999999 - Forwards - Replication																	XXX							XXX
Forwards - Income Generation																								
1459999999 - Forwards - Income Generation																	XXX							XXX
Forwards - Other																								
1469999999 - Forwards - Other																	XXX							XXX
1479999999 - Forwards - Subtotal - Forwards														1,966,149			XXX		1,002,192		1,966,149			XXX
SSAP No. 108 Adjustments - Offset to VM-21																								
1489999999 - SSAP No. 108 Adjustments - Offset to VM-21																	XXX							XXX
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																								
1499999999 - SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																	XXX							XXX
1509999999 SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																	XXX							XXX
1699999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																	XXX							XXX
1709999999 Subtotal - Hedging Other												287,570,166	459,953,971	1,150,671,940			XXX		1,002,192	(599,428,509)	1,150,671,940			XXX
1719999999 Subtotal - Replication																	XXX							XXX
1729999999 Subtotal - Income Generation																	XXX							XXX

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 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	Consider-ation 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 (Amortiz-ation)/ 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)
1739999999 Subtotal - Other																	XXX							XXX
1749999999 Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 Totals												287,570,166	459,953,971	1,150,671,940			XXX		1,002,192	(599,428,509)	1,150,671,940			XXX

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 1

Future 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																					
1519999999 - Long Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																				XXX	XXX
Long Futures - Hedging Effective – Variable Annuity Guarantees Under SSAP No.108																					
1529999999 - Long Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
Long Futures - Hedging Other																					
	32		MAR22 EMINI SP500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/15/2021	4,628.0000	4,758.5000						208,800	208,800	368,000		
	26		MAR22 EMINI SP500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/15/2021	4,633.5000	4,758.5000						162,500	162,500	299,000		
	38		MAR22 EMINI SP500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/15/2021	4,633.5000	4,758.5000						237,500	237,500	437,000		
	540		MAR22 EMINI SP500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/17/2021	4,610.8100	4,758.5000						3,987,533	3,987,533	6,210,000		
	1,037		MAR22 EMINI SP500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/23/2021	4,716.2700	4,758.5000						2,189,476	2,189,476	11,925,500		
	71		MAR22 EMINI SP500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/29/2021	4,784.0000	4,758.5000						(90,525)	(90,525)	816,500		
	56		MAR22 EMINI SP500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/29/2021	4,784.2500	4,758.5000						(72,100)	(72,100)	644,000		
	310		MAR22 EMINI SP500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/31/2021	4,757.5800	4,758.5000						14,260	14,260	3,565,000		
	80		MAR22 EMINI SP500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/31/2021	4,764.7500	4,758.5000						(25,000)	(25,000)	920,000		
	9		MAR22 EMINI SP500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/31/2021	4,765.0000	4,758.5000						(2,925)	(2,925)	103,500		
	53		MAR22 EMINI SP500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/31/2021	4,766.5000	4,758.5000						(21,200)	(21,200)	609,500		
	21		MAR22 EMINI SP500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/31/2021	4,775.0000	4,758.5000						(17,325)	(17,325)	241,500		
1539999999 - Long Futures - Hedging Other																	6,570,994	6,570,994	26,139,500	XXX	XXX
Long Futures - Replication																					
1549999999 - Long Futures - Replication																				XXX	XXX
Long Futures - Income Generation																					
1559999999 - Long Futures - Income Generation																				XXX	XXX
Long Futures - Other																					
1569999999 - Long Futures - Other																				XXX	XXX
1579999999 - Long Futures - Subtotal - Long Futures																	6,570,994	6,570,994	26,139,500	XXX	XXX
Short Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
1589999999 - Short Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																				XXX	XXX
Short Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																					
1599999999 - Short Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																				XXX	XXX
Short Futures - Hedging Other																					
1609999999 - Short Futures - Hedging Other																				XXX	XXX
Short Futures - Replication																					
1619999999 - Short Futures - Replication																				XXX	XXX
Short Futures - Income Generation																					
1629999999 - Short Futures - Income Generation																				XXX	XXX
Short Futures - Other																					
1639999999 - Short Futures - Other																				XXX	XXX
1649999999 - Short Futures - Subtotal - Short Futures																				XXX	XXX
SSAP No. 108 Adjustments - Offset to VM-21																					
1659999999 - SSAP No. 108 Adjustments - Offset to VM-21																				XXX	XXX
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																					
1669999999 - SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																				XXX	XXX
1679999999 - SSAP No. 108 Adjustments - Subtotal – SSAP No. 108 Adjustments																				XXX	XXX
1689999999 - Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																				XXX	XXX
1699999999 - Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																				XXX	XXX
1709999999 - Subtotal - Hedging Other																	6,570,994	6,570,994	26,139,500	XXX	XXX
1719999999 - Subtotal - Replication																				XXX	XXX
1729999999 - Subtotal - Income Generation																				XXX	XXX
1739999999 - Subtotal - Other																				XXX	XXX
1749999999 - Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 – Totals																	6,570,994	6,570,994	26,139,500	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
0000000001 BAML	14,334,867	17,349,281	31,684,148
Total Net Cash Deposits	14,334,867	17,349,281	31,684,148

SCHEDULE DB - PART B - SECTION 1

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
Long Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																			
1519999999 - Long Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																		XXX	XXX
Long Futures - Hedging Effective – Variable Annuity Guarantees Under SSAP No.108																			
1529999999 - Long Futures - Hedging Effective – Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
Long Futures - Hedging Other																			
	36		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	11/22/2021	3,694.0000	01/04/2021	3,657.7500	EXERCISE	(65,250)	(65,250)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/04/2021	3,694.0000	01/04/2021	3,658.0000	EXERCISE	(12,600)	(12,600)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/04/2021	3,694.0000	01/04/2021	3,659.2500	EXERCISE	(22,588)	(22,588)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/04/2021	3,694.5000	01/04/2021	3,659.2500	EXERCISE	(35,250)	(35,250)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/04/2021	3,694.5000	01/04/2021	3,741.2500	EXERCISE	2,338	2,338				
	16		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/04/2021	3,694.5000	01/04/2021	3,741.5000	EXERCISE	37,600	37,600				
	35		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/04/2021	3,694.2500	01/04/2021	3,741.5000	EXERCISE	82,688	82,688				
	1		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/04/2021	3,694.2500	01/04/2021	3,741.7500	EXERCISE	2,375	2,375				
	8		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/04/2021	3,694.7500	01/04/2021	3,741.7500	EXERCISE	18,800	18,800				
	5		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	12/11/2020	3,660.9000	01/05/2021	3,696.5000	EXERCISE	8,900	8,900				
	15		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	12/11/2020	3,660.9000	01/05/2021	3,718.2500	EXERCISE	43,013	43,013				
	42		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	12/11/2020	3,660.9000	01/05/2021	3,720.7500	EXERCISE	125,685	125,685				
	64		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	12/11/2020	3,660.9000	01/05/2021	3,725.0000	EXERCISE	205,120	205,120				
	23		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	12/11/2020	3,660.9000	01/06/2021	3,733.0000	EXERCISE	82,915	82,915				
	33		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	12/11/2020	3,660.9000	01/06/2021	3,736.0000	EXERCISE	123,915	123,915				
	4		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	12/11/2020	3,660.9000	01/06/2021	3,736.2500	EXERCISE	15,070	15,070				
	7		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/06/2021	3,724.0000	01/06/2021	3,736.2500	EXERCISE	4,288	4,288				
	12		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/06/2021	3,724.0000	01/06/2021	3,736.5000	EXERCISE	7,500	7,500				
	4		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/06/2021	3,724.0000	01/06/2021	3,736.7500	EXERCISE	2,550	2,550				
	4		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/06/2021	3,724.0000	01/06/2021	3,737.0000	EXERCISE	2,600	2,600				
	15		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/06/2021	3,724.0000	01/06/2021	3,737.2500	EXERCISE	9,938	9,938				
	8		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/06/2021	3,721.2500	01/06/2021	3,737.2500	EXERCISE	6,400	6,400				
	39		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	12/11/2020	3,660.9000	01/08/2021	3,800.2500	EXERCISE	271,733	271,733				
	9		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	12/11/2020	3,660.9000	01/08/2021	3,818.7500	EXERCISE	71,033	71,033				
	2		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	12/14/2020	3,642.7500	01/08/2021	3,818.7500	EXERCISE	17,600	17,600				
	4		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	12/14/2020	3,642.7500	01/08/2021	3,819.0000	EXERCISE	35,250	35,250				
	6		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/08/2021	3,795.7500	01/08/2021	3,819.0000	EXERCISE	6,975	6,975				
	27		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/08/2021	3,795.7500	01/08/2021	3,819.2500	EXERCISE	31,725	31,725				
	1		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/08/2021	3,795.7500	01/08/2021	3,819.5000	EXERCISE	1,188	1,188				
	28		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/11/2021	3,797.2500	01/11/2021	3,819.7500	EXERCISE	31,500	31,500				
	21		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/11/2021	3,792.2500	01/11/2021	3,819.7500	EXERCISE	28,875	28,875				
	16		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/11/2021	3,797.5000	01/11/2021	3,819.7500	EXERCISE	17,800	17,800				
	3		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/11/2021	3,796.5000	01/11/2021	3,819.7500	EXERCISE	3,488	3,488				
	5		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/11/2021	3,796.5000	01/11/2021	3,820.0000	EXERCISE	5,875	5,875				
	4		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/11/2021	3,798.0000	01/11/2021	3,820.0000	EXERCISE	4,400	4,400				
	38		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/12/2021	3,793.0000	01/12/2021	3,793.2500	EXERCISE	475	475				
	16		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/12/2021	3,793.0000	01/12/2021	3,793.5000	EXERCISE	400	400				
	2		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/12/2021	3,793.0000	01/12/2021	3,793.7500	EXERCISE	75	75				
	29		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/12/2021	3,793.0000	01/12/2021	3,797.2500	EXERCISE	6,163	6,163				
	14		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	12/14/2020	3,643.0000	01/13/2021	3,797.0000	EXERCISE	107,800	107,800				
	7		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	12/14/2020	3,643.0000	01/13/2021	3,797.7500	EXERCISE	54,163	54,163				
	16		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	12/14/2020	3,643.0000	01/13/2021	3,802.7500	EXERCISE	127,800	127,800				
	43		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	12/14/2020	3,643.0000	01/13/2021	3,805.2500	EXERCISE	348,838	348,838				
	17		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	12/14/2020	3,643.0000	01/13/2021	3,805.5000	EXERCISE	138,125	138,125				
	7		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	12/14/2020	3,642.7500	01/13/2021	3,805.5000	EXERCISE	56,963	56,963				
	1		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	12/14/2020	3,642.7500	01/13/2021	3,805.7500	EXERCISE	8,150	8,150				
	32		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	12/14/2020	3,642.7500	01/13/2021	3,806.2500	EXERCISE	261,600	261,600				
	12		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	01/14/2021	3,791.0000	01/14/2021	3,811.5000	EXERCISE	12,300	12,300				
	17		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	12/14/2020	3,654.4000	01/15/2021	3,758.7500	EXERCISE	88,698	88,698				
	13		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	12/14/2020	3,654.4000	01/15/2021	3,759.0000	EXERCISE	67,990	67,990				
	74		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	12/14/2020	3,654.4000	01/15/2021	3,774.0000	EXERCISE	442,520	442,520				
	2		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	12/14/2020	3,654.4000	01/15/2021	3,774.2500	EXERCISE	11,985	11,985				
	8		EMINI S&P 500	Index Liab	N/A	Equity/ Index	03/19/2021	BAML -	12/14/2020	3,654.4000	01/15/2021	3,774.7500	EXERCISE	48,140	48,140				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/14/2020	3,654.4000	01/15/2021	3,775.2500	EXERCISE	30,213	30,213				
	44		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/14/2020	3,654.4000	01/15/2021	3,787.0000	EXERCISE	291,720	291,720				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/14/2020	3,643.0000	01/15/2021	3,787.0000	EXERCISE	180,000	180,000				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/14/2020	3,650.5000	01/15/2021	3,787.0000	EXERCISE	102,375	102,375				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/15/2021	3,761.0000	01/15/2021	3,787.0000	EXERCISE	3,900	3,900				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/19/2021	3,755.2500	01/19/2021	3,789.5000	EXERCISE	32,538	32,538				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/19/2021	3,755.2500	01/19/2021	3,789.7500	EXERCISE	18,975	18,975				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/19/2021	3,755.2500	01/19/2021	3,790.0000	EXERCISE	3,475	3,475				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/19/2021	3,755.2500	01/19/2021	3,790.5000	EXERCISE	72,263	72,263				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/19/2021	3,755.2500	01/19/2021	3,790.7500	EXERCISE	12,425	12,425				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/19/2021	3,755.2500	01/19/2021	3,792.0000	EXERCISE	22,050	22,050				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/19/2021	3,755.2500	01/19/2021	3,792.2500	EXERCISE	66,600	66,600				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/19/2021	3,793.7500	01/19/2021	3,792.2500	EXERCISE	(1,275)	(1,275)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/19/2021	3,793.5000	01/19/2021	3,792.2500	EXERCISE	(125)	(125)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/19/2021	3,794.0000	01/19/2021	3,792.2500	EXERCISE	(175)	(175)				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/14/2020	3,654.4000	01/20/2021	3,842.2500	EXERCISE	262,990	262,990				
	55		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/14/2020	3,654.4000	01/20/2021	3,846.2500	EXERCISE	527,588	527,588				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/20/2021	3,798.7500	01/20/2021	3,846.2500	EXERCISE	38,000	38,000				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/20/2021	3,798.5000	01/20/2021	3,846.2500	EXERCISE	2,388	2,388				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/20/2021	3,798.5000	01/20/2021	3,846.5000	EXERCISE	2,400	2,400				
	55		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/21/2021	3,845.4200	01/21/2021	3,846.5000	EXERCISE	2,970	2,970				
	219		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/14/2020	3,654.4000	01/22/2021	3,834.0700	EXERCISE	1,967,387	1,967,387				
	54		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/14/2020	3,654.4000	01/22/2021	3,834.0700	EXERCISE	485,109	485,109				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,638.9000	01/22/2021	3,834.0700	EXERCISE	68,310	68,310				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,638.9000	01/22/2021	3,834.2500	EXERCISE	78,140	78,140				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,638.9000	01/22/2021	3,837.0000	EXERCISE	69,335	69,335				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,638.9000	01/22/2021	3,837.2500	EXERCISE	9,918	9,918				
	99		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,638.9000	01/22/2021	3,840.0000	EXERCISE	995,445	995,445				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,638.9000	01/22/2021	3,840.2500	EXERCISE	281,890	281,890				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,639.2000	01/22/2021	3,840.2500	EXERCISE	211,103	211,103				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/26/2021	3,841.5000	01/26/2021	3,842.2500	EXERCISE	338	338				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/26/2021	3,841.5000	01/26/2021	3,849.2500	EXERCISE	10,463	10,463				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/26/2021	3,841.5000	01/26/2021	3,849.2500	EXERCISE	2,713	2,713				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/26/2021	3,841.2500	01/26/2021	3,849.2500	EXERCISE	3,600	3,600				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/26/2021	3,841.2500	01/26/2021	3,849.2500	EXERCISE	3,600	3,600				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/26/2021	3,841.5000	01/26/2021	3,849.2500	EXERCISE	3,100	3,100				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,639.2000	01/27/2021	3,775.7500	EXERCISE	27,310	27,310				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,639.2000	01/27/2021	3,775.7500	EXERCISE	20,483	20,483				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,639.2000	01/27/2021	3,776.0000	EXERCISE	27,360	27,360				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,639.2000	01/27/2021	3,776.0000	EXERCISE	20,520	20,520				
	76		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,639.2000	01/27/2021	3,777.0000	EXERCISE	523,640	523,640				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,639.2000	01/27/2021	3,777.0000	EXERCISE	110,240	110,240				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/27/2021	3,756.2500	01/27/2021	3,777.0000	EXERCISE	13,488	13,488				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/27/2021	3,756.2500	01/27/2021	3,777.0000	EXERCISE	11,413	11,413				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/27/2021	3,755.0000	01/27/2021	3,777.0000	EXERCISE	7,700	7,700				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/27/2021	3,754.2500	01/27/2021	3,777.0000	EXERCISE	6,825	6,825				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/27/2021	3,755.0000	01/27/2021	3,777.0000	EXERCISE	6,600	6,600				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/27/2021	3,754.2500	01/27/2021	3,777.0000	EXERCISE	5,688	5,688				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/27/2021	3,756.0000	01/27/2021	3,777.0000	EXERCISE	5,250	5,250				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/27/2021	3,754.7500	01/27/2021	3,777.0000	EXERCISE	4,450	4,450				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/27/2021	3,751.2500	01/27/2021	3,777.0000	EXERCISE	3,863	3,863				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/27/2021	3,751.5000	01/27/2021	3,777.2500	EXERCISE	2,575	2,575				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/27/2021	3,751.5000	01/27/2021	3,777.2500	EXERCISE	1,288	1,288				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/27/2021	3,751.5000	01/27/2021	3,777.2500	EXERCISE	1,288	1,288				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/27/2021	3,751.5000	01/27/2021	3,846.0000	EXERCISE	9,450	9,450				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/27/2021	3,756.0000	01/27/2021	3,846.0000	EXERCISE	13,500	13,500				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/27/2021	3,751.2500	01/27/2021	3,846.0000	EXERCISE	9,475	9,475				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/27/2021	3,754.7500	01/27/2021	3,846.0000	EXERCISE	9,125	9,125				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/27/2021	3,755.2500	01/27/2021	3,846.0000	EXERCISE	9,075	9,075				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/27/2021	3,755.7500	01/27/2021	3,846.0000	EXERCISE	9,025	9,025				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/27/2021	3,755.7500	01/27/2021	3,846.0000	EXERCISE	9,025	9,025				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/27/2021	3,755.2500	01/27/2021	3,846.0000	EXERCISE	4,538	4,538				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/27/2021	3,755.5000	01/27/2021	3,846.0000	EXERCISE	4,525	4,525				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/28/2021	3,748.5000	01/28/2021	3,781.0000	EXERCISE	53,625	53,625				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/28/2021	3,748.5000	01/28/2021	3,781.0000	EXERCISE	47,125	47,125				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/28/2021	3,812.0000	01/28/2021	3,781.0000	EXERCISE	(6,200)	(6,200)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,639.2000	01/29/2021	3,724.7500	EXERCISE	106,938	106,938				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,639.2000	01/29/2021	3,724.7500	EXERCISE	59,885	59,885				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/29/2021	3,706.9800	01/29/2021	3,724.7500	EXERCISE	8,884	8,884				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/29/2021	3,706.9800	01/29/2021	3,725.0000	EXERCISE	3,604	3,604				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/29/2021	3,706.9800	01/29/2021	3,725.0000	EXERCISE	6,306	6,306				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/29/2021	3,706.9800	01/29/2021	3,725.2500	EXERCISE	12,788	12,788				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/29/2021	3,706.9800	01/29/2021	3,725.2500	EXERCISE	4,567	4,567				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/29/2021	3,706.9800	01/29/2021	3,725.5000	EXERCISE	1,852	1,852				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/29/2021	3,706.9800	01/29/2021	3,725.5000	EXERCISE	3,704	3,704				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/29/2021	3,706.9800	01/29/2021	3,729.2500	EXERCISE	25,609	25,609				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/29/2021	3,706.9800	01/29/2021	3,729.2500	EXERCISE	27,836	27,836				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/29/2021	3,706.9800	01/29/2021	3,729.5000	EXERCISE	1,126	1,126				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/29/2021	3,706.9800	01/29/2021	3,730.7500	EXERCISE	1,188	1,188				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/29/2021	3,706.9800	01/29/2021	3,730.7500	EXERCISE	2,377	2,377				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/29/2021	3,706.9800	01/29/2021	3,754.0000	EXERCISE	51,720	51,720				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/29/2021	3,710.5000	01/29/2021	3,754.0000	EXERCISE	4,350	4,350				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/29/2021	3,710.5000	01/29/2021	3,754.2500	EXERCISE	6,563	6,563				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/29/2021	3,710.5000	01/29/2021	3,765.0000	EXERCISE	10,900	10,900				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/29/2021	3,710.5000	01/29/2021	3,765.0000	EXERCISE	24,525	24,525				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/29/2021	3,710.2500	01/29/2021	3,765.0000	EXERCISE	2,738	2,738				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/29/2021	3,710.2500	01/29/2021	3,771.7500	EXERCISE	3,075	3,075				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/29/2021	3,710.2500	01/29/2021	3,771.7500	EXERCISE	39,975	39,975				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/29/2021	3,710.7500	01/29/2021	3,771.7500	EXERCISE	3,050	3,050				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,639.2000	02/02/2021	3,815.2500	EXERCISE	202,458	202,458				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,639.2000	02/02/2021	3,815.5000	EXERCISE	79,335	79,335				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,639.2000	02/02/2021	3,832.5000	EXERCISE	328,610	328,610				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,639.2000	02/02/2021	3,832.5000	EXERCISE	318,945	318,945				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,639.2000	02/02/2021	3,832.7500	EXERCISE	67,743	67,743				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,639.2000	02/02/2021	3,832.7500	EXERCISE	116,130	116,130				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,639.2000	02/02/2021	3,833.0000	EXERCISE	271,320	271,320				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/02/2021	3,763.5000	02/02/2021	3,833.0000	EXERCISE	31,275	31,275				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/02/2021	3,763.5000	02/02/2021	3,833.0000	EXERCISE	31,275	31,275				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/02/2021	3,764.2500	02/02/2021	3,833.2500	EXERCISE	20,700	20,700				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/02/2021	3,764.2500	02/02/2021	3,833.2500	EXERCISE	3,450	3,450				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/02/2021	3,762.7500	02/02/2021	3,833.2500	EXERCISE	3,525	3,525				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/02/2021	3,764.2500	02/02/2021	3,833.2500	EXERCISE	3,450	3,450				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/04/2021	3,848.0000	02/04/2021	3,828.0000	EXERCISE	(4,000)	(4,000)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/04/2021	3,864.7500	02/04/2021	3,828.0000	EXERCISE	(1,838)	(1,838)				
	44		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,639.2000	02/05/2021	3,880.0000	EXERCISE	529,760	529,760				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,639.2000	02/05/2021	3,880.0000	EXERCISE	481,600	481,600				
	59		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,639.2000	02/05/2021	3,880.2500	EXERCISE	711,098	711,098				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,639.2000	02/05/2021	3,880.2500	EXERCISE	590,573	590,573				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/05/2021	3,865.5000	02/05/2021	3,880.2500	EXERCISE	5,163	5,163				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/05/2021	3,865.5000	02/05/2021	3,880.5000	EXERCISE	750	750				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/05/2021	3,886.7500	02/05/2021	3,880.5000	EXERCISE	(1,250)	(1,250)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/05/2021	3,886.7500	02/05/2021	3,880.5000	EXERCISE	(1,250)	(1,250)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,639.2000	02/08/2021	3,898.7500	EXERCISE	259,550	259,550				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/08/2021	3,908.7500	02/08/2021	3,898.7500	EXERCISE	(1,500)	(1,500)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/08/2021	3,908.7500	02/08/2021	3,898.7500	EXERCISE	(10,000)	(10,000)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/08/2021	3,908.7500	02/08/2021	3,899.0000	EXERCISE	(488)	(488)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,644.0000	02/09/2021	3,906.0000	EXERCISE	144,100	144,100				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/09/2021	3,908.5000	02/09/2021	3,906.0000	EXERCISE	(1,375)	(1,375)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/09/2021	3,908.5000	02/09/2021	3,906.0000	EXERCISE	(250)	(250)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/09/2021	3,908.5000	02/09/2021	3,906.2500	EXERCISE	(450)	(450)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/09/2021	3,908.5000	02/09/2021	3,906.5000	EXERCISE	(1,200)	(1,200)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/09/2021	3,908.5000	02/09/2021	3,906.5000	EXERCISE	(1,300)	(1,300)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/09/2021	3,908.5000	02/09/2021	3,908.5000	EXPIRATION						
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/09/2021	3,908.5000	02/09/2021	3,908.5000	EXPIRATION						
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/09/2021	3,908.5000	02/09/2021	3,908.5000	EXPIRATION						
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/09/2021	3,907.2500	02/09/2021	3,908.5000	EXERCISE	125	125				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/09/2021	3,907.2500	02/09/2021	3,908.5000	EXERCISE	63	63				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,644.0000	02/10/2021	3,900.2500	EXERCISE	153,750	153,750				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,644.0000	02/10/2021	3,900.2500	EXERCISE	12,813	12,813				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,682.0000	02/10/2021	3,900.2500	EXERCISE	21,825	21,825				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/15/2020	3,682.0000	02/10/2021	3,900.5000	EXERCISE	10,925	10,925				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/16/2020	3,687.1500	02/10/2021	3,900.5000	EXERCISE	192,015	192,015				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/16/2020	3,687.1500	02/10/2021	3,900.5000	EXERCISE	32,003	32,003				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/10/2021	3,907.5000	02/10/2021	3,900.5000	EXERCISE	(2,800)	(2,800)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/10/2021	3,907.5000	02/10/2021	3,900.7500	EXERCISE	(5,063)	(5,063)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/10/2021	3,907.5000	02/10/2021	3,900.7500	EXERCISE	(1,013)	(1,013)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/10/2021	3,907.5000	02/10/2021	3,900.7500	EXERCISE	(2,700)	(2,700)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/10/2021	3,907.5000	02/10/2021	3,901.0000	EXERCISE	(325)	(325)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/10/2021	3,907.5000	02/10/2021	3,901.2500	EXERCISE	(938)	(938)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/10/2021	3,907.5000	02/10/2021	3,901.2500	EXERCISE	(625)	(625)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/10/2021	3,907.7500	02/10/2021	3,910.2500	EXERCISE	875	875				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/10/2021	3,907.7500	02/10/2021	3,910.2500	EXERCISE	750	750				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/11/2021	3,911.0800	02/11/2021	3,896.5000	EXERCISE	(13,851)	(13,851)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/11/2021	3,911.0800	02/11/2021	3,896.5000	EXERCISE	(16,038)	(16,038)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/11/2021	3,911.0000	02/11/2021	3,896.5000	EXERCISE	(15,225)	(15,225)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/16/2020	3,687.1500	02/12/2021	3,908.5000	EXERCISE	121,743	121,743				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/16/2020	3,687.1500	02/12/2021	3,908.5000	EXERCISE	55,338	55,338				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/16/2020	3,687.1500	02/12/2021	3,911.2500	EXERCISE	459,405	459,405				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/17/2020	3,715.0000	02/12/2021	3,911.2500	EXERCISE	58,875	58,875				
	76		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/17/2020	3,715.0000	02/12/2021	3,911.2500	EXERCISE	745,750	745,750				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/17/2020	3,715.0000	02/12/2021	3,931.2500	EXERCISE	194,625	194,625				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/17/2020	3,715.0000	02/12/2021	3,931.2500	EXERCISE	205,438	205,438				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/17/2020	3,715.0000	02/12/2021	3,931.5000	EXERCISE	270,625	270,625				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/17/2020	3,715.0000	02/12/2021	3,931.5000	EXERCISE	64,950	64,950				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/17/2020	3,714.7500	02/12/2021	3,931.5000	EXERCISE	249,263	249,263				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/16/2021	3,928.5000	02/16/2021	3,930.7500	EXERCISE	2,813	2,813				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/16/2021	3,928.5000	02/16/2021	3,930.7500	EXERCISE	2,813	2,813				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/16/2021	3,928.5000	02/16/2021	3,938.0000	EXERCISE	17,575	17,575				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/16/2021	3,928.5000	02/16/2021	3,938.0000	EXERCISE	3,800	3,800				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/16/2021	3,928.5000	02/16/2021	3,938.0000	EXERCISE	12,825	12,825				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/16/2021	3,928.5000	02/16/2021	3,939.0000	EXERCISE	5,775	5,775				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/16/2021	3,928.5000	02/16/2021	3,939.0000	EXERCISE	2,100	2,100				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/16/2021	3,928.2500	02/16/2021	3,939.0000	EXERCISE	2,688	2,688				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/16/2021	3,928.2500	02/16/2021	3,939.0000	EXERCISE	1,613	1,613				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/17/2020	3,715.0000	02/17/2021	3,925.7500	EXERCISE	52,688	52,688				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,678.5000	02/17/2021	3,925.7500	EXERCISE	37,088	37,088				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,678.5000	02/17/2021	3,925.7500	EXERCISE	86,538	86,538				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,678.5000	02/17/2021	3,926.5000	EXERCISE	161,200	161,200				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,678.5000	02/17/2021	3,926.5000	EXERCISE	49,600	49,600				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/17/2021	3,927.7500	02/17/2021	3,926.5000	EXERCISE	(250)	(250)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/17/2021	3,927.7500	02/17/2021	3,926.7500	EXERCISE	(1,500)	(1,500)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/17/2021	3,927.7500	02/17/2021	3,926.7500	EXERCISE	(300)	(300)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/17/2021	3,927.7500	02/17/2021	3,926.7500	EXERCISE	(1,200)	(1,200)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/17/2021	3,927.7500	02/17/2021	3,927.0000	EXERCISE	(188)	(188)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/17/2021	3,927.7500	02/17/2021	3,927.0000	EXERCISE	(263)	(263)				
	59		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/18/2021	3,912.5000	02/18/2021	3,906.5000	EXERCISE	(17,700)	(17,700)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/18/2021	3,912.5000	02/18/2021	3,906.5000	EXERCISE	(3,900)	(3,900)				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/18/2021	3,912.5000	02/18/2021	3,906.5000	EXERCISE	(8,400)	(8,400)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/18/2021	3,912.5000	02/18/2021	3,906.7500	EXERCISE	(3,738)	(3,738)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/18/2021	3,912.5000	02/18/2021	3,906.7500	EXERCISE	(3,450)	(3,450)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/18/2021	3,912.5000	02/18/2021	3,921.2500	EXERCISE	875	875				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/18/2021	3,913.0000	02/18/2021	3,921.2500	EXERCISE	5,775	5,775				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/18/2021	3,913.0000	02/18/2021	3,921.2500	EXERCISE	825	825				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,679.0000	02/19/2021	3,894.5000	EXERCISE	150,850	150,850				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,679.0000	02/19/2021	3,903.2500	EXERCISE	112,125	112,125				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,680.0000	02/19/2021	3,903.2500	EXERCISE	178,600	178,600				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,678.5000	02/19/2021	3,903.2500	EXERCISE	89,900	89,900				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/19/2021	3,907.7500	02/19/2021	3,903.2500	EXERCISE	(3,600)	(3,600)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/19/2021	3,907.7500	02/19/2021	3,904.0000	EXERCISE	(2,438)	(2,438)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/19/2021	3,907.7500	02/19/2021	3,906.7500	EXERCISE	(300)	(300)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/19/2021	3,907.5000	02/19/2021	3,906.7500	EXERCISE	(150)	(150)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,681.7500	02/23/2021	3,857.0000	EXERCISE	96,388	96,388				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,681.7500	02/23/2021	3,857.0000	EXERCISE	105,150	105,150				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,681.7500	02/23/2021	3,860.7500	EXERCISE	71,600	71,600				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,681.7500	02/23/2021	3,860.7500	EXERCISE	8,950	8,950				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,680.2500	02/23/2021	3,860.7500	EXERCISE	117,325	117,325				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,685.2500	02/23/2021	3,860.7500	EXERCISE	52,650	52,650				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,685.2500	02/23/2021	3,861.0000	EXERCISE	43,938	43,938				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/22/2020	3,680.0000	02/23/2021	3,878.0000	EXERCISE	9,900	9,900				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/29/2020	3,721.5000	02/23/2021	3,878.0000	EXERCISE	93,900	93,900				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/23/2021	3,895.2500	02/23/2021	3,878.0000	EXERCISE	(13,800)	(13,800)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/23/2021	3,877.2500	02/23/2021	3,878.0000	EXERCISE	563	563				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/24/2021	3,870.5000	02/24/2021	3,920.5000	EXERCISE	12,500	12,500				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/24/2021	3,870.5000	02/24/2021	3,920.5000	EXERCISE	7,500	7,500				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/24/2021	3,870.5000	02/24/2021	3,921.0000	EXERCISE	7,575	7,575				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/24/2021	3,870.5000	02/24/2021	3,921.0000	EXERCISE	2,525	2,525				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/24/2021	3,870.5000	02/24/2021	3,921.5000	EXERCISE	17,850	17,850				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/24/2021	3,870.5000	02/24/2021	3,921.5000	EXERCISE	2,550	2,550				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/24/2021	3,870.5000	02/24/2021	3,921.7500	EXERCISE	15,375	15,375				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/24/2021	3,870.5000	02/24/2021	3,921.7500	EXERCISE	5,125	5,125				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/24/2021	3,870.5000	02/24/2021	3,922.0000	EXERCISE	30,900	30,900				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/24/2021	3,917.5000	02/24/2021	3,922.0000	EXERCISE	900	900				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/24/2021	3,917.5000	02/24/2021	3,922.0000	EXERCISE	2,250	2,250				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/24/2021	3,912.0000	02/24/2021	3,922.0000	EXERCISE	3,500	3,500				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/24/2021	3,912.0000	02/24/2021	3,922.2500	EXERCISE	1,025	1,025				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/24/2021	3,918.5000	02/24/2021	3,922.2500	EXERCISE	375	375				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/24/2021	3,918.5000	02/24/2021	3,922.2500	EXERCISE	188	188				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/29/2020	3,721.5000	02/25/2021	3,827.0000	EXERCISE	42,200	42,200				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/29/2020	3,721.5000	02/25/2021	3,828.7500	EXERCISE	53,625	53,625				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/30/2020	3,725.2500	02/25/2021	3,828.7500	EXERCISE	31,050	31,050				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/30/2020	3,725.2500	02/25/2021	3,842.2500	EXERCISE	105,300	105,300				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/31/2020	3,747.9700	02/25/2021	3,842.2500	EXERCISE	4,714	4,714				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/31/2020	3,747.9700	02/25/2021	3,842.5000	EXERCISE	4,727	4,727				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/31/2020	3,747.9700	02/25/2021	3,859.0000	EXERCISE	49,965	49,965				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/31/2020	3,747.9700	02/25/2021	3,859.5000	EXERCISE	44,614	44,614				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/31/2020	3,747.9700	02/25/2021	3,866.2500	EXERCISE	94,627	94,627				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/31/2020	3,747.9700	02/25/2021	3,928.2500	EXERCISE	36,057	36,057				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/31/2020	3,747.9700	02/25/2021	3,928.5000	EXERCISE	216,641	216,641				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/31/2020	3,747.9700	02/25/2021	3,928.7500	EXERCISE	99,431	99,431				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/31/2020	3,747.9700	02/26/2021	3,821.5000	EXERCISE	11,030	11,030				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	12/31/2020	3,747.9700	02/26/2021	3,823.0000	EXERCISE	146,316	146,316				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/04/2021	3,695.0000	02/26/2021	3,823.0000	EXERCISE	70,400	70,400				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/04/2021	3,695.0000	02/26/2021	3,832.5000	EXERCISE	171,875	171,875				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/04/2021	3,694.7500	02/26/2021	3,832.5000	EXERCISE	13,775	13,775				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/04/2021	3,694.7500	02/26/2021	3,832.5000	EXERCISE	75,763	75,763				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/07/2021	3,796.7500	02/26/2021	3,832.5000	EXERCISE	10,725	10,725				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/07/2021	3,796.7500	02/26/2021	3,842.7500	EXERCISE	78,200	78,200				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/07/2021	3,796.7500	02/26/2021	3,842.7500	EXERCISE	2,300	2,300				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/07/2021	3,744.5000	02/26/2021	3,842.7500	EXERCISE	162,113	162,113				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/07/2021	3,746.5000	02/26/2021	3,842.7500	EXERCISE	14,438	14,438				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/07/2021	3,746.5000	02/26/2021	3,843.0000	EXERCISE	4,825	4,825				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/07/2021	3,746.5000	02/26/2021	3,843.0000	EXERCISE	9,650	9,650				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/07/2021	3,746.5000	02/26/2021	3,843.5000	EXERCISE	38,800	38,800				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/11/2021	3,798.0000	02/26/2021	3,843.5000	EXERCISE	22,750	22,750				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,807.5000	02/26/2021	3,843.5000	EXERCISE	1,800	1,800				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,807.5000	02/26/2021	3,843.5000	EXERCISE	32,400	32,400				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,807.5000	02/26/2021	3,843.7500	EXERCISE	5,438	5,438				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,807.5000	02/26/2021	3,843.7500	EXERCISE	5,438	5,438				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,807.5000	02/26/2021	3,844.5000	EXERCISE	11,100	11,100				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,807.5000	02/26/2021	3,844.5000	EXERCISE	11,100	11,100				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,807.5000	02/26/2021	3,844.5000	EXERCISE	25,900	25,900				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,807.5000	02/26/2021	3,844.7500	EXERCISE	3,725	3,725				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,807.5000	02/26/2021	3,844.7500	EXERCISE	1,863	1,863				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,807.5000	02/26/2021	3,845.7500	EXERCISE	11,475	11,475				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,808.1000	02/26/2021	3,845.7500	EXERCISE	26,355	26,355				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,807.2500	02/26/2021	3,845.7500	EXERCISE	13,475	13,475				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,807.2500	02/26/2021	3,845.7500	EXERCISE	3,850	3,850				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,807.2500	02/26/2021	3,845.7500	EXERCISE	11,550	11,550				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,807.0000	02/26/2021	3,845.7500	EXERCISE	9,688	9,688				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,806.7500	02/26/2021	3,845.7500	EXERCISE	5,850	5,850				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,806.7500	02/26/2021	3,845.7500	EXERCISE	5,850	5,850				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,807.0000	02/26/2021	3,845.7500	EXERCISE	5,813	5,813				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,800.0000	02/26/2021	3,845.7500	EXERCISE	4,575	4,575				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,796.7500	02/26/2021	3,845.7500	EXERCISE	2,450	2,450				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,798.2500	02/26/2021	3,845.7500	EXERCISE	2,375	2,375				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,798.5000	02/26/2021	3,845.7500	EXERCISE	2,363	2,363				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,799.0000	02/26/2021	3,845.7500	EXERCISE	2,338	2,338				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,800.0000	02/26/2021	3,845.7500	EXERCISE	2,288	2,288				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/11/2021	3,798.0000	03/01/2021	3,895.0000	EXERCISE	48,500	48,500				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/11/2021	3,798.0000	03/01/2021	3,903.7500	EXERCISE	111,038	111,038				
	43		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/11/2021	3,798.0000	03/01/2021	3,903.7500	EXERCISE	227,363	227,363				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/11/2021	3,798.0000	03/01/2021	3,904.0000	EXERCISE	15,900	15,900				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/12/2021	3,797.0000	03/01/2021	3,904.0000	EXERCISE	53,500	53,500				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/12/2021	3,797.0000	03/01/2021	3,904.0000	EXERCISE	74,900	74,900				
	48		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/12/2021	3,797.0000	03/01/2021	3,904.2500	EXERCISE	257,400	257,400				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/12/2021	3,796.0000	03/01/2021	3,904.2500	EXERCISE	37,888	37,888				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/12/2021	3,796.0000	03/01/2021	3,904.2500	EXERCISE	64,950	64,950				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/12/2021	3,793.0000	03/01/2021	3,904.2500	EXERCISE	83,438	83,438				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/12/2021	3,796.5000	03/01/2021	3,904.2500	EXERCISE	37,713	37,713				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/12/2021	3,796.7500	03/01/2021	3,904.2500	EXERCISE	16,125	16,125				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/01/2021	3,841.7500	03/01/2021	3,904.2500	EXERCISE	37,500	37,500				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/01/2021	3,841.7500	03/01/2021	3,904.5000	EXERCISE	9,413	9,413				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/01/2021	3,842.0000	03/01/2021	3,904.5000	EXERCISE	40,625	40,625				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/01/2021	3,842.0000	03/01/2021	3,904.5000	EXERCISE	6,250	6,250				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/01/2021	3,841.2500	03/01/2021	3,904.5000	EXERCISE	25,300	25,300				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/01/2021	3,841.0000	03/01/2021	3,904.5000	EXERCISE	22,225	22,225				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/01/2021	3,841.5000	03/01/2021	3,904.5000	EXERCISE	22,050	22,050				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/02/2021	3,869.2500	03/02/2021	3,872.0000	EXERCISE	2,613	2,613				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/02/2021	3,869.2500	03/02/2021	3,872.0000	EXERCISE	1,788	1,788				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/02/2021	3,869.2500	03/02/2021	3,872.2500	EXERCISE	1,350	1,350				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/02/2021	3,869.2500	03/02/2021	3,872.2500	EXERCISE	150	150				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/02/2021	3,895.7500	03/02/2021	3,872.2500	EXERCISE	(3,525)	(3,525)				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/02/2021	3,895.7500	03/02/2021	3,895.5000	EXERCISE	(438)	(438)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/02/2021	3,895.7500	03/02/2021	3,895.5000	EXERCISE	(263)	(263)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/12/2021	3,797.0000	03/03/2021	3,813.7500	EXERCISE	15,913	15,913				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/12/2021	3,797.0000	03/03/2021	3,813.7500	EXERCISE	13,400	13,400				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/12/2021	3,797.0000	03/03/2021	3,815.2500	EXERCISE	9,125	9,125				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/12/2021	3,797.0000	03/03/2021	3,815.2500	EXERCISE	9,125	9,125				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/12/2021	3,797.0000	03/03/2021	3,815.5000	EXERCISE	23,125	23,125				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/12/2021	3,798.2500	03/03/2021	3,815.5000	EXERCISE	13,800	13,800				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/12/2021	3,798.2500	03/03/2021	3,815.5000	EXERCISE	25,013	25,013				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/12/2021	3,797.7500	03/03/2021	3,815.5000	EXERCISE	12,425	12,425				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/12/2021	3,797.7500	03/03/2021	3,815.7500	EXERCISE	2,700	2,700				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/12/2021	3,797.7500	03/03/2021	3,815.7500	EXERCISE	2,700	2,700				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/12/2021	3,797.7500	03/03/2021	3,829.5000	EXERCISE	34,925	34,925				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/12/2021	3,797.7500	03/03/2021	3,855.0000	EXERCISE	2,863	2,863				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/12/2021	3,798.5000	03/03/2021	3,855.0000	EXERCISE	31,075	31,075				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/12/2021	3,798.0000	03/03/2021	3,855.0000	EXERCISE	8,550	8,550				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/12/2021	3,797.5000	03/03/2021	3,855.0000	EXERCISE	2,875	2,875				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/03/2021	3,879.2500	03/03/2021	3,855.0000	EXERCISE	(10,913)	(10,913)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/03/2021	3,872.7500	03/03/2021	3,855.0000	EXERCISE	(7,100)	(7,100)				
	53		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/12/2021	3,798.5000	03/04/2021	3,757.0000	EXERCISE	(109,975)	(109,975)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/12/2021	3,798.5000	03/04/2021	3,764.5000	EXERCISE	(39,100)	(39,100)				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/12/2021	3,798.5000	03/04/2021	3,769.0000	EXERCISE	(59,000)	(59,000)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/14/2021	3,792.2500	03/04/2021	3,769.0000	EXERCISE	(27,900)	(27,900)				
	54		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/14/2021	3,792.2500	03/04/2021	3,769.0000	EXERCISE	(62,775)	(62,775)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/14/2021	3,792.2500	03/04/2021	3,769.2500	EXERCISE	(3,450)	(3,450)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/14/2021	3,791.2500	03/04/2021	3,769.2500	EXERCISE	(29,700)	(29,700)				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/14/2021	3,791.2500	03/04/2021	3,769.2500	EXERCISE	(30,800)	(30,800)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/14/2021	3,791.7500	03/04/2021	3,769.2500	EXERCISE	(24,750)	(24,750)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/14/2021	3,791.7500	03/04/2021	3,769.5000	EXERCISE	(24,475)	(24,475)				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/14/2021	3,792.5000	03/04/2021	3,769.5000	EXERCISE	(39,100)	(39,100)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/14/2021	3,792.5000	03/04/2021	3,769.5000	EXERCISE	(10,350)	(10,350)				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/14/2021	3,791.5000	03/04/2021	3,769.5000	EXERCISE	(34,100)	(34,100)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/14/2021	3,792.0000	03/04/2021	3,769.5000	EXERCISE	(2,250)	(2,250)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/04/2021	3,831.0000	03/04/2021	3,769.5000	EXERCISE	(39,975)	(39,975)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/04/2021	3,831.0000	03/04/2021	3,769.7500	EXERCISE	(79,625)	(79,625)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/04/2021	3,759.7500	03/04/2021	3,769.7500	EXERCISE	9,500	9,500				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/04/2021	3,759.7500	03/04/2021	3,769.7500	EXERCISE	7,000	7,000				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/04/2021	3,753.0000	03/04/2021	3,769.7500	EXERCISE	11,725	11,725				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/04/2021	3,753.0000	03/04/2021	3,770.0000	EXERCISE	6,800	6,800				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/04/2021	3,753.0000	03/04/2021	3,770.0000	EXERCISE	5,100	5,100				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/04/2021	3,810.5000	03/04/2021	3,770.2500	EXERCISE	(2,013)	(2,013)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/04/2021	3,810.5000	03/04/2021	3,770.2500	EXERCISE	(6,038)	(6,038)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/04/2021	3,810.5000	03/04/2021	3,797.5000	EXERCISE	(10,400)	(10,400)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/04/2021	3,811.0000	03/04/2021	3,797.5000	EXERCISE	(2,025)	(2,025)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/04/2021	3,811.0000	03/04/2021	3,816.7000	EXERCISE	1,425	1,425				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/04/2021	3,811.0000	03/04/2021	3,816.7000	EXERCISE	1,995	1,995				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/04/2021	3,810.5000	03/04/2021	3,816.7000	EXERCISE	1,240	1,240				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/05/2021	3,838.2500	03/05/2021	3,739.0000	EXERCISE	(69,475)	(69,475)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/05/2021	3,838.2500	03/05/2021	3,739.2500	EXERCISE	(34,650)	(34,650)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/05/2021	3,838.2500	03/05/2021	3,739.2500	EXERCISE	(34,650)	(34,650)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/05/2021	3,838.2500	03/05/2021	3,739.5000	EXERCISE	(14,813)	(14,813)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/05/2021	3,838.2500	03/05/2021	3,739.5000	EXERCISE	(34,563)	(34,563)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/05/2021	3,838.2500	03/05/2021	3,755.2500	EXERCISE	(53,950)	(53,950)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/05/2021	3,838.2500	03/05/2021	3,755.2500	EXERCISE	(103,750)	(103,750)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/05/2021	3,838.2500	03/05/2021	3,765.6000	EXERCISE	(58,120)	(58,120)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/14/2021	3,792.5000	03/08/2021	3,839.0000	EXERCISE	58,125	58,125				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/14/2021	3,792.5000	03/08/2021	3,842.0000	EXERCISE	14,850	14,850				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/14/2021	3,792.5000	03/08/2021	3,842.0000	EXERCISE	12,375	12,375				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/14/2021	3,792.5000	03/08/2021	3,842.2500	EXERCISE	12,438	12,438				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/14/2021	3,792.5000	03/08/2021	3,842.2500	EXERCISE	2,488	2,488				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/14/2021	3,792.5000	03/08/2021	3,842.5000	EXERCISE	32,500	32,500				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/14/2021	3,792.5000	03/08/2021	3,842.5000	EXERCISE	20,000	20,000				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/14/2021	3,792.5000	03/08/2021	3,842.7500	EXERCISE	25,125	25,125				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/14/2021	3,792.5000	03/08/2021	3,843.0000	EXERCISE	22,725	22,725				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/14/2021	3,792.5000	03/08/2021	3,843.0000	EXERCISE	22,725	22,725				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/14/2021	3,792.5000	03/08/2021	3,843.5000	EXERCISE	86,700	86,700				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/14/2021	3,792.5000	03/08/2021	3,872.7500	EXERCISE	148,463	148,463				
	63		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/19/2021	3,794.0000	03/08/2021	3,872.7500	EXERCISE	248,063	248,063				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/19/2021	3,794.0000	03/08/2021	3,872.7500	EXERCISE	102,375	102,375				
	64		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/21/2021	3,845.4200	03/08/2021	3,872.7500	EXERCISE	87,456	87,456				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/08/2021	3,819.7500	03/08/2021	3,872.7500	EXERCISE	29,150	29,150				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/08/2021	3,819.7500	03/08/2021	3,873.0000	EXERCISE	42,600	42,600				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/08/2021	3,819.7500	03/08/2021	3,873.0000	EXERCISE	5,325	5,325				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/08/2021	3,819.7500	03/08/2021	3,873.0000	EXERCISE	29,288	29,288				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/08/2021	3,819.7500	03/08/2021	3,873.2500	EXERCISE	37,450	37,450				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/08/2021	3,820.0000	03/08/2021	3,873.2500	EXERCISE	10,650	10,650				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/08/2021	3,820.0000	03/08/2021	3,873.2500	EXERCISE	23,963	23,963				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/08/2021	3,820.0000	03/08/2021	3,873.2500	EXERCISE	7,988	7,988				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/08/2021	3,820.0000	03/08/2021	3,873.5000	EXERCISE	18,725	18,725				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/08/2021	3,820.2500	03/08/2021	3,873.5000	EXERCISE	2,663	2,663				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/08/2021	3,820.2500	03/08/2021	3,873.5000	EXERCISE	2,663	2,663				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/08/2021	3,820.2500	03/08/2021	3,873.5000	EXERCISE	5,325	5,325				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/21/2021	3,845.4200	03/09/2021	3,819.3000	EXERCISE	(40,486)	(40,486)				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/21/2021	3,845.4200	03/09/2021	3,829.0000	EXERCISE	(22,988)	(22,988)				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/21/2021	3,845.4200	03/09/2021	3,873.5000	EXERCISE	47,736	47,736				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/21/2021	3,845.4200	03/09/2021	3,894.2500	EXERCISE	80,570	80,570				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/09/2021	3,900.0000	03/09/2021	3,894.2500	EXERCISE	(7,188)	(7,188)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/09/2021	3,900.0000	03/09/2021	3,894.5000	EXERCISE	(275)	(275)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/09/2021	3,900.0000	03/09/2021	3,894.5000	EXERCISE	(550)	(550)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/10/2021	3,845.4200	03/10/2021	3,873.3000	EXERCISE	34,850	34,850				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/25/2021	3,838.2500	03/10/2021	3,873.3000	EXERCISE	28,040	28,040				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/25/2021	3,838.2500	03/10/2021	3,873.3000	EXERCISE	1,753	1,753				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/25/2021	3,838.2500	03/10/2021	3,897.2500	EXERCISE	29,500	29,500				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/26/2021	3,841.5000	03/10/2021	3,897.2500	EXERCISE	61,325	61,325				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/26/2021	3,842.7500	03/10/2021	3,897.2500	EXERCISE	13,625	13,625				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/26/2021	3,842.7500	03/10/2021	3,897.2500	EXERCISE	5,450	5,450				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/28/2021	3,818.7500	03/10/2021	3,897.2500	EXERCISE	27,475	27,475				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/28/2021	3,812.0000	03/10/2021	3,897.2500	EXERCISE	12,788	12,788				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	01/28/2021	3,812.0000	03/10/2021	3,897.2500	EXERCISE	12,788	12,788				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/01/2021	3,702.2500	03/10/2021	3,897.2500	EXERCISE	117,000	117,000				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/01/2021	3,701.7500	03/10/2021	3,897.2500	EXERCISE	78,200	78,200				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/01/2021	3,701.7500	03/10/2021	3,897.2500	EXERCISE	39,100	39,100				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/10/2021	3,904.5000	03/10/2021	3,897.2500	EXERCISE	(6,163)	(6,163)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/10/2021	3,904.5000	03/10/2021	3,897.5000	EXERCISE	(350)	(350)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/10/2021	3,871.2500	03/10/2021	3,897.5000	EXERCISE	6,563	6,563				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/10/2021	3,871.2500	03/10/2021	3,897.5000	EXERCISE	6,563	6,563				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/10/2021	3,871.2500	03/10/2021	3,897.7500	EXERCISE	5,300	5,300				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/10/2021	3,871.2500	03/10/2021	3,897.7500	EXERCISE	2,650	2,650				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/11/2021	3,702.2500	03/11/2021	3,896.5000	EXERCISE	271,950	271,950				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/01/2021	3,763.0000	03/11/2021	3,896.5000	EXERCISE	173,550	173,550				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/01/2021	3,702.2500	03/11/2021	3,896.5000	EXERCISE	165,113	165,113				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/01/2021	3,763.0000	03/11/2021	3,896.5000	EXERCISE	80,100	80,100				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/01/2021	3,762.7500	03/11/2021	3,896.5000	EXERCISE	33,438	33,438				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/01/2021	3,762.7500	03/11/2021	3,896.5000	EXERCISE	13,375	13,375				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/01/2021	3,762.5000	03/11/2021	3,896.5000	EXERCISE	6,700	6,700				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/03/2021	3,831.7500	03/11/2021	3,896.5000	EXERCISE	55,038	55,038				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/03/2021	3,829.2500	03/11/2021	3,896.5000	EXERCISE	50,438	50,438				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/03/2021	3,822.5000	03/11/2021	3,896.5000	EXERCISE	29,600	29,600				
	61		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/04/2021	3,865.0000	03/11/2021	3,896.5000	EXERCISE	96,075	96,075				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/04/2021	3,865.0000	03/11/2021	3,896.5000	EXERCISE	59,850	59,850				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/04/2021	3,864.7500	03/11/2021	3,896.5000	EXERCISE	20,638	20,638				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/04/2021	3,864.7500	03/11/2021	3,935.2500	EXERCISE	24,675	24,675				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/04/2021	3,865.2500	03/11/2021	3,935.2500	EXERCISE	42,000	42,000				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/04/2021	3,865.5000	03/11/2021	3,935.2500	EXERCISE	6,975	6,975				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/04/2021	3,865.5000	03/11/2021	3,935.2500	EXERCISE	34,875	34,875				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/04/2021	3,865.5000	03/11/2021	3,935.2500	EXERCISE	34,875	34,875				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/04/2021	3,865.2500	03/11/2021	3,935.2500	EXERCISE	3,500	3,500				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/04/2021	3,865.2500	03/11/2021	3,935.5000	EXERCISE	24,588	24,588				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/04/2021	3,864.7500	03/11/2021	3,935.5000	EXERCISE	14,150	14,150				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/11/2021	3,911.0800	03/11/2021	3,935.5000	EXERCISE	35,409	35,409				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/11/2021	3,911.0800	03/11/2021	3,935.5000	EXERCISE	28,083	28,083				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/11/2021	3,899.0000	03/11/2021	3,935.5000	EXERCISE	21,900	21,900				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/11/2021	3,899.0000	03/11/2021	3,935.7500	EXERCISE	11,025	11,025				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/11/2021	3,899.2500	03/11/2021	3,935.7500	EXERCISE	3,650	3,650				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/11/2021	3,899.2500	03/11/2021	3,935.7500	EXERCISE	21,900	21,900				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/11/2021	3,899.2500	03/11/2021	3,936.2500	EXERCISE	1,850	1,850				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/11/2021	3,899.2500	03/11/2021	3,936.2500	EXERCISE	12,950	12,950				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/11/2021	3,899.2500	03/11/2021	3,936.2500	EXERCISE	3,700	3,700				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/11/2021	3,899.0000	03/11/2021	3,936.2500	EXERCISE	7,450	7,450				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/11/2021	3,896.2500	03/11/2021	3,936.2500	EXERCISE	6,000	6,000				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/11/2021	3,898.2500	03/11/2021	3,936.2500	EXERCISE	1,900	1,900				
	207		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/12/2021	3,911.0800	03/12/2021	3,936.7000	EXERCISE	265,167	265,167				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/11/2021	3,914.5000	03/12/2021	3,936.7000	EXERCISE	7,770	7,770				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/16/2021	3,928.5000	03/12/2021	3,936.7000	EXERCISE	4,100	4,100				
	43		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/16/2021	3,928.5000	03/12/2021	3,936.7000	EXERCISE	17,630	17,630				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/18/2021	3,913.2500	03/12/2021	3,936.7000	EXERCISE	46,900	46,900				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/18/2021	3,913.2500	03/12/2021	3,936.7000	EXERCISE	44,555	44,555				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/18/2021	3,913.0000	03/12/2021	3,936.7000	EXERCISE	16,590	16,590				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/22/2021	3,903.2500	03/12/2021	3,936.7000	EXERCISE	81,953	81,953				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/22/2021	3,873.5000	03/12/2021	3,936.7000	EXERCISE	116,920	116,920				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/22/2021	3,895.5000	03/12/2021	3,936.7000	EXERCISE	53,560	53,560				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/22/2021	3,903.2500	03/12/2021	3,936.7000	EXERCISE	33,450	33,450				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/24/2021	3,918.5000	03/12/2021	3,936.7000	EXERCISE	25,480	25,480				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/24/2021	3,918.5000	03/12/2021	3,943.0000	EXERCISE	7,350	7,350				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,808.1000	03/12/2021	3,943.0000	EXERCISE	114,665	114,665				
	48		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,808.1000	03/12/2021	3,943.0000	EXERCISE	323,760	323,760				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,808.1000	03/12/2021	3,943.7500	EXERCISE	169,563	169,563				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	02/26/2021	3,808.1000	03/12/2021	3,943.7500	EXERCISE	169,563	169,563				
	371		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/15/2021	3,808.1000	03/15/2021	3,942.2000	EXERCISE	2,487,555	2,487,555				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/02/2021	3,895.7500	03/15/2021	3,942.2000	EXERCISE	85,933	85,933				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/05/2021	3,839.6900	03/15/2021	3,942.2000	EXERCISE	179,393	179,393				
	200		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/05/2021	3,839.6900	03/15/2021	3,942.2000	EXERCISE	1,025,100	1,025,100				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/05/2021	3,839.6900	03/15/2021	3,966.7500	EXERCISE	108,001	108,001				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/05/2021	3,838.2500	03/15/2021	3,966.7500	EXERCISE	19,275	19,275				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/05/2021	3,838.2500	03/15/2021	3,968.5000	EXERCISE	52,100	52,100				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/05/2021	3,838.2500	03/15/2021	3,968.7500	EXERCISE	39,150	39,150				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/05/2021	3,839.6900	03/16/2021	3,962.0000	EXERCISE	42,809	42,809				
	384		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/05/2021	3,839.6900	03/16/2021	3,967.6000	EXERCISE	2,455,872	2,455,872				
	157		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/05/2021	3,839.6900	03/16/2021	3,967.6000	EXERCISE	1,004,094	1,004,094				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/16/2021	3,957.8500	03/16/2021	3,955.7500	EXERCISE	(2,100)	(2,100)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/16/2021	3,957.8500	03/16/2021	3,955.7500	EXERCISE	(2,625)	(2,625)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/16/2021	3,957.8500	03/16/2021	3,956.0000	EXERCISE	(833)	(833)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/16/2021	3,957.8500	03/16/2021	3,956.0000	EXERCISE	(740)	(740)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/04/2021	3,806.7000	03/17/2021	3,950.0000	EXERCISE	100,310	100,310				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/04/2021	3,806.7000	03/17/2021	3,950.0000	EXERCISE	14,330	14,330				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/05/2021	3,755.5500	03/17/2021	3,950.0000	EXERCISE	38,890	38,890				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/05/2021	3,755.5500	03/17/2021	3,953.0000	EXERCISE	118,470	118,470				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/08/2021	3,829.0500	03/17/2021	3,953.0000	EXERCISE	30,988	30,988				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/08/2021	3,829.0500	03/17/2021	3,953.2500	EXERCISE	49,680	49,680				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/08/2021	3,829.0500	03/17/2021	3,953.2500	EXERCISE	18,630	18,630				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/08/2021	3,829.0500	03/17/2021	3,953.5000	EXERCISE	18,668	18,668				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/08/2021	3,829.0500	03/17/2021	3,953.5000	EXERCISE	6,223	6,223				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/08/2021	3,829.0500	03/17/2021	3,953.7500	EXERCISE	31,175	31,175				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/09/2021	3,809.3500	03/17/2021	3,953.7500	EXERCISE	43,320	43,320				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/09/2021	3,809.3500	03/17/2021	3,953.7500	EXERCISE	79,420	79,420				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/09/2021	3,809.3500	03/17/2021	3,954.0000	EXERCISE	101,255	101,255				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/10/2021	3,863.6500	03/17/2021	3,954.0000	EXERCISE	63,245	63,245				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/10/2021	3,863.6500	03/17/2021	3,954.0000	EXERCISE	63,245	63,245				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/17/2021	3,952.1500	03/17/2021	3,954.0000	EXERCISE	833	833				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/17/2021	3,952.1500	03/17/2021	3,954.2500	EXERCISE	3,255	3,255				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/17/2021	3,952.1500	03/17/2021	3,954.2500	EXERCISE	3,150	3,150				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/17/2021	3,952.1500	03/17/2021	3,954.5000	EXERCISE	1,175	1,175				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/17/2021	3,952.1500	03/17/2021	3,954.5000	EXERCISE	1,293	1,293				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/17/2021	3,952.1500	03/17/2021	3,954.7500	EXERCISE	260	260				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/17/2021	3,952.1500	03/17/2021	3,954.7500	EXERCISE	1,690	1,690				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/17/2021	3,952.1500	03/17/2021	3,955.0000	EXERCISE	1,568	1,568				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/17/2021	3,952.1500	03/17/2021	3,955.0000	EXERCISE	285	285				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/17/2021	3,952.1500	03/17/2021	3,965.0000	EXERCISE	19,918	19,918				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/18/2021	3,863.6500	03/18/2021	3,904.0000	EXERCISE	28,245	28,245				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/11/2021	3,887.1000	03/18/2021	3,904.0000	EXERCISE	5,915	5,915				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/11/2021	3,887.1000	03/18/2021	3,906.7500	EXERCISE	12,773	12,773				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/11/2021	3,887.1000	03/18/2021	3,906.7500	EXERCISE	12,773	12,773				
	67		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/11/2021	3,887.1000	03/18/2021	3,907.0000	EXERCISE	66,665	66,665				
	69		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/11/2021	3,887.1000	03/18/2021	3,907.0000	EXERCISE	68,655	68,655				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/11/2021	3,887.1000	03/18/2021	3,907.2500	EXERCISE	16,120	16,120				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/11/2021	3,887.1000	03/18/2021	3,907.2500	EXERCISE	14,105	14,105				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/11/2021	3,887.1000	03/18/2021	3,907.5000	EXERCISE	2,040	2,040				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/11/2021	3,887.1000	03/18/2021	3,907.5000	EXERCISE	3,060	3,060				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/11/2021	3,887.1000	03/18/2021	3,909.2500	EXERCISE	29,903	29,903				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/18/2021	3,975.2500	03/18/2021	3,909.2500	EXERCISE	(9,900)	(9,900)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/19/2021	3,901.7500	03/19/2021	3,914.2500	EXERCISE	11,875	11,875				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/19/2021	3,901.7500	03/19/2021	3,914.2500	EXERCISE	7,500	7,500				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/19/2021	3,901.7500	03/19/2021	3,914.2500	EXERCISE	1,250	1,250				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/19/2021	3,901.7500	03/19/2021	3,915.2500	EXERCISE	17,550	17,550				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/19/2021	3,902.3000	03/19/2021	3,915.2500	EXERCISE	2,590	2,590				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/19/2021	3,902.3000	03/19/2021	3,915.2500	EXERCISE	11,008	11,008				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/19/2021	3,901.5000	03/19/2021	3,915.2500	EXERCISE	1,375	1,375				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/19/2021	3,901.2500	03/19/2021	3,915.2500	EXERCISE	700	700				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/19/2021	3,901.2500	03/19/2021	3,915.2500	EXERCISE	700	700				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/17/2021	3,921.7500	03/22/2021	3,962.4000	EXERCISE	30,488	30,488				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/11/2021	3,887.1000	03/22/2021	3,962.4000	EXERCISE	45,180	45,180				
	123		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/19/2021	BAML -	03/12/2021	3,927.4500	03/22/2021	3,962.4000	EXERCISE	214,943	214,943				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,927.4500	03/22/2021	3,930.7500	EXERCISE	3,135	3,135				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,927.4500	03/22/2021	3,930.7500	EXERCISE	2,970	2,970				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,927.4500	03/22/2021	3,931.0000	EXERCISE	2,840	2,840				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,927.4500	03/22/2021	3,931.0000	EXERCISE	2,130	2,130				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,927.4500	03/22/2021	3,934.5000	EXERCISE	6,345	6,345				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,927.4500	03/22/2021	3,934.5000	EXERCISE	4,935	4,935				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,921.5000	03/22/2021	3,934.5000	EXERCISE	14,950	14,950				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,921.5000	03/22/2021	3,935.0000	EXERCISE	2,700	2,700				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	87		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/22/2021	3,912.6200	03/22/2021	3,935.0000	EXERCISE	97,353	97,353				
	63		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/22/2021	3,912.6200	03/22/2021	3,935.0000	EXERCISE	70,497	70,497				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/22/2021	3,893.2500	03/22/2021	3,935.0000	EXERCISE	16,700	16,700				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/22/2021	3,893.2500	03/22/2021	3,935.2500	EXERCISE	31,500	31,500				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/22/2021	3,895.2500	03/22/2021	3,935.2500	EXERCISE	22,000	22,000				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/22/2021	3,895.2500	03/22/2021	3,935.2500	EXERCISE	18,000	18,000				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/22/2021	3,895.2500	03/22/2021	3,935.2500	EXERCISE	26,000	26,000				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/22/2021	3,895.2500	03/22/2021	3,935.5000	EXERCISE	4,025	4,025				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/22/2021	3,895.2500	03/22/2021	3,935.5000	EXERCISE	8,050	8,050				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/22/2021	3,893.2500	03/22/2021	3,935.5000	EXERCISE	8,450	8,450				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,927.4500	03/23/2021	3,900.0000	EXERCISE	(48,038)	(48,038)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,927.4500	03/23/2021	3,900.0000	EXERCISE	(37,058)	(37,058)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,927.4500	03/23/2021	3,928.5000	EXERCISE	158	158				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,927.4500	03/23/2021	3,928.5000	EXERCISE	105	105				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,927.4500	03/23/2021	3,928.7500	EXERCISE	65	65				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,927.4500	03/23/2021	3,929.2500	EXERCISE	2,520	2,520				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,927.4500	03/23/2021	3,929.2500	EXERCISE	1,530	1,530				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,927.4500	03/23/2021	3,929.2500	EXERCISE	360	360				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/23/2021	3,921.2500	03/23/2021	3,929.2500	EXERCISE	5,600	5,600				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,927.4500	03/24/2021	3,878.0000	EXERCISE	(96,428)	(96,428)				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,927.4500	03/24/2021	3,878.0000	EXERCISE	(96,428)	(96,428)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/24/2021	3,897.5000	03/24/2021	3,878.2500	EXERCISE	(5,775)	(5,775)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/24/2021	3,897.5000	03/24/2021	3,878.2500	EXERCISE	(10,588)	(10,588)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/24/2021	3,898.5000	03/24/2021	3,878.2500	EXERCISE	(2,025)	(2,025)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/24/2021	3,898.5000	03/24/2021	3,878.5000	EXERCISE	(11,000)	(11,000)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/24/2021	3,897.5000	03/24/2021	3,878.5000	EXERCISE	(2,850)	(2,850)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/24/2021	3,897.5000	03/24/2021	3,878.5000	EXERCISE	(3,800)	(3,800)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/24/2021	3,897.5000	03/24/2021	3,880.0000	EXERCISE	(3,500)	(3,500)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/24/2021	3,897.7500	03/24/2021	3,880.0000	EXERCISE	(1,775)	(1,775)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/24/2021	3,897.7500	03/24/2021	3,880.0000	EXERCISE	(7,100)	(7,100)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/24/2021	3,897.7500	03/24/2021	3,880.0000	EXERCISE	(5,325)	(5,325)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/24/2021	3,898.5000	03/24/2021	3,880.0000	EXERCISE	(925)	(925)				
	104		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/25/2021	3,927.4500	03/25/2021	3,895.7500	EXERCISE	(164,840)	(164,840)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,934.2500	03/25/2021	3,895.7500	EXERCISE	(34,650)	(34,650)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,934.2500	03/25/2021	3,895.7500	EXERCISE	(19,250)	(19,250)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,933.2500	03/25/2021	3,895.7500	EXERCISE	(30,000)	(30,000)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,933.2500	03/25/2021	3,895.7500	EXERCISE	(22,500)	(22,500)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,933.0000	03/25/2021	3,895.7500	EXERCISE	(7,450)	(7,450)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,933.0000	03/25/2021	3,895.7500	EXERCISE	(3,725)	(3,725)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/25/2021	3,900.2500	03/25/2021	3,895.7500	EXERCISE	(6,750)	(6,750)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/25/2021	3,888.7500	03/25/2021	3,895.7500	EXERCISE	4,900	4,900				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/25/2021	3,888.7500	03/25/2021	3,896.0000	EXERCISE	3,625	3,625				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/25/2021	3,888.7500	03/25/2021	3,896.0000	EXERCISE	3,988	3,988				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/25/2021	3,889.5000	03/25/2021	3,896.0000	EXERCISE	975	975				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/25/2021	3,889.5000	03/25/2021	3,896.0000	EXERCISE	975	975				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/25/2021	3,889.5000	03/25/2021	3,896.0000	EXERCISE	975	975				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,963.7100	03/26/2021	3,909.0000	EXERCISE	(82,072)	(82,072)				
	100		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,963.7100	03/26/2021	3,911.5000	EXERCISE	(261,073)	(261,073)				
	45		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,963.7100	03/26/2021	3,911.5000	EXERCISE	(117,483)	(117,483)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,941.5000	03/26/2021	3,911.5000	EXERCISE	(30,000)	(30,000)				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,941.5000	03/26/2021	3,911.7500	EXERCISE	(72,888)	(72,888)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,941.5000	03/26/2021	3,911.7500	EXERCISE	(16,363)	(16,363)				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,951.0000	03/26/2021	3,911.7500	EXERCISE	(70,650)	(70,650)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,951.0000	03/26/2021	3,912.0000	EXERCISE	(15,600)	(15,600)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,951.0000	03/26/2021	3,912.0000	EXERCISE	(17,550)	(17,550)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,951.0000	03/26/2021	3,962.5000	EXERCISE	9,775	9,775				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,931.5000	03/26/2021	3,962.5000	EXERCISE	24,800	24,800				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,931.5000	03/26/2021	3,962.7500	EXERCISE	10,938	10,938				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,951.2500	03/26/2021	3,962.7500	EXERCISE	11,500	11,500				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/29/2021	3,934.2500	03/29/2021	3,956.2500	EXERCISE	1,100	1,100				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/29/2021	3,960.5000	03/29/2021	3,956.2500	EXERCISE	(1,700)	(1,700)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/29/2021	3,960.5000	03/29/2021	3,956.2500	EXERCISE	(638)	(638)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/29/2021	3,960.5000	03/29/2021	3,956.5000	EXERCISE	(2,600)	(2,600)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/29/2021	3,960.5000	03/29/2021	3,956.5000	EXERCISE	(4,800)	(4,800)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/29/2021	3,960.5000	03/29/2021	3,956.7500	EXERCISE	(2,625)	(2,625)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/29/2021	3,960.5000	03/29/2021	3,956.7500	EXERCISE	(938)	(938)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,934.2500	03/30/2021	3,946.2500	EXERCISE	15,600	15,600				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,934.2500	03/30/2021	3,946.2500	EXERCISE	15,600	15,600				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,934.2500	03/30/2021	3,946.2500	EXERCISE	9,000	9,000				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,934.2500	03/30/2021	3,950.2500	EXERCISE	4,800	4,800				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,934.7500	03/30/2021	3,950.2500	EXERCISE	1,550	1,550				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/30/2021	3,964.0000	03/30/2021	3,950.2500	EXERCISE	(15,125)	(15,125)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/30/2021	3,964.0000	03/30/2021	3,950.2500	EXERCISE	(14,438)	(14,438)				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,950.0000	03/31/2021	3,977.2500	EXERCISE	47,688	47,688				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,950.0000	03/31/2021	3,977.2500	EXERCISE	25,888	25,888				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,971.2500	03/31/2021	3,977.2500	EXERCISE	600	600				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,971.2500	03/31/2021	3,978.0000	EXERCISE	4,050	4,050				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,971.2500	03/31/2021	3,978.0000	EXERCISE	675	675				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	3,969.5000	04/01/2021	4,001.0000	EXERCISE	47,250	47,250				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	3,996.0000	04/01/2021	4,001.0000	EXERCISE	5,000	5,000				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	3,996.0000	04/01/2021	4,001.0000	EXERCISE	2,000	2,000				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	3,969.5000	04/01/2021	4,001.0000	EXERCISE	31,500	31,500				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	3,996.0000	04/01/2021	4,001.0000	EXERCISE	4,250	4,250				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	4,001.2500	04/01/2021	4,001.0000	EXERCISE	(50)	(50)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	4,001.2500	04/01/2021	4,001.2500	EXPIRATION						
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	4,001.2500	04/01/2021	4,001.2500	EXPIRATION						
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	3,996.7500	04/01/2021	4,001.2500	EXERCISE	900	900				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/02/2021	3,934.7500	04/02/2021	4,015.2500	EXERCISE	84,525	84,525				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,934.7500	04/02/2021	4,015.2500	EXERCISE	4,025	4,025				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/12/2021	3,934.7500	04/02/2021	4,015.2500	EXERCISE	60,375	60,375				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/15/2021	3,932.8500	04/02/2021	4,015.2500	EXERCISE	24,720	24,720				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/15/2021	3,932.8500	04/02/2021	4,015.5000	EXERCISE	103,313	103,313				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/15/2021	3,932.8500	04/02/2021	4,015.5000	EXERCISE	95,048	95,048				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/15/2021	3,932.8500	04/02/2021	4,015.7500	EXERCISE	95,335	95,335				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/15/2021	3,932.8500	04/02/2021	4,015.7500	EXERCISE	99,480	99,480				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/15/2021	3,932.8500	04/02/2021	4,016.0000	EXERCISE	95,623	95,623				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/15/2021	3,932.8500	04/02/2021	4,016.0000	EXERCISE	103,938	103,938				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/15/2021	3,932.8500	04/06/2021	4,064.7500	EXERCISE	125,305	125,305				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/15/2021	3,932.8500	04/06/2021	4,070.2500	EXERCISE	27,480	27,480				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/06/2021	4,069.5000	04/06/2021	4,070.2500	EXERCISE	900	900				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/06/2021	4,069.5000	04/06/2021	4,070.2500	EXERCISE	600	600				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/06/2021	4,074.2500	04/06/2021	4,070.2500	EXERCISE	(2,600)	(2,600)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/06/2021	4,069.2500	04/06/2021	4,070.2500	EXERCISE	300	300				
	77		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/07/2021	3,933.0000	04/07/2021	4,065.7500	EXERCISE	511,088	511,088				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/15/2021	3,932.8500	04/07/2021	4,065.7500	EXERCISE	53,160	53,160				
	57		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/15/2021	3,932.8500	04/07/2021	4,065.7500	EXERCISE	378,765	378,765				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/15/2021	3,932.8500	04/07/2021	4,067.5000	EXERCISE	40,395	40,395				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/07/2021	4,069.7500	04/07/2021	4,067.5000	EXERCISE	(900)	(900)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/07/2021	4,069.7500	04/07/2021	4,067.5000	EXERCISE	(900)	(900)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/07/2021	4,069.7500	04/07/2021	4,068.0000	EXERCISE	(1,138)	(1,138)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/07/2021	4,070.7500	04/07/2021	4,068.0000	EXERCISE	(138)	(138)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/07/2021	4,070.7500	04/07/2021	4,068.0000	EXERCISE	(688)	(688)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/07/2021	4,070.7500	04/07/2021	4,070.5000	EXERCISE	(163)	(163)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/08/2021	4,088.7500	04/08/2021	4,078.7500	EXERCISE	(9,500)	(9,500)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/08/2021	4,088.7500	04/08/2021	4,078.7500	EXERCISE	(6,000)	(6,000)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/08/2021	4,088.5000	04/08/2021	4,078.7500	EXERCISE	(488)	(488)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/15/2021	3,933.0000	04/09/2021	4,092.5000	EXERCISE	159,500	159,500				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/15/2021	3,933.0000	04/09/2021	4,092.5000	EXERCISE	263,175	263,175				
	64		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/15/2021	3,933.0000	04/09/2021	4,092.7500	EXERCISE	511,200	511,200				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/15/2021	3,933.0000	04/09/2021	4,092.7500	EXERCISE	47,925	47,925				
	64		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/15/2021	3,933.0000	04/09/2021	4,092.7500	EXERCISE	511,200	511,200				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/15/2021	3,933.0000	04/09/2021	4,093.2500	EXERCISE	56,088	56,088				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/09/2021	4,099.7500	04/09/2021	4,093.2500	EXERCISE	(325)	(325)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/09/2021	4,099.7500	04/09/2021	4,093.2500	EXERCISE	(2,275)	(2,275)				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/12/2021	4,122.5000	04/12/2021	4,108.7500	EXERCISE	(24,750)	(24,750)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/12/2021	4,122.5000	04/12/2021	4,108.7500	EXERCISE	(4,813)	(4,813)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/12/2021	4,122.2500	04/12/2021	4,108.7500	EXERCISE	(11,475)	(11,475)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/12/2021	4,122.2500	04/12/2021	4,109.0000	EXERCISE	(5,963)	(5,963)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/12/2021	4,122.2500	04/12/2021	4,109.0000	EXERCISE	(1,988)	(1,988)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/12/2021	4,122.2500	04/12/2021	4,109.0000	EXERCISE	(9,938)	(9,938)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/12/2021	4,122.2500	04/12/2021	4,112.0000	EXERCISE	(4,613)	(4,613)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/12/2021	4,122.2500	04/12/2021	4,112.0000	EXERCISE	(1,025)	(1,025)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/12/2021	4,122.5000	04/12/2021	4,112.0000	EXERCISE	(6,825)	(6,825)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/12/2021	4,122.0000	04/12/2021	4,112.0000	EXERCISE	(1,000)	(1,000)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/12/2021	4,122.0000	04/12/2021	4,112.0000	EXERCISE	(500)	(500)				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/13/2021	4,132.5000	04/13/2021	4,122.0000	EXERCISE	(21,000)	(21,000)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/13/2021	4,132.5000	04/13/2021	4,122.0000	EXERCISE	(1,050)	(1,050)				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/13/2021	4,132.5000	04/13/2021	4,122.0000	EXERCISE	(14,700)	(14,700)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/13/2021	4,132.2500	04/13/2021	4,122.0000	EXERCISE	(1,025)	(1,025)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/13/2021	4,132.2500	04/13/2021	4,122.0000	EXERCISE	(513)	(513)				
	91		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/15/2021	3,933.0000	04/14/2021	4,122.5000	EXERCISE	862,225	862,225				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/15/2021	3,933.0000	04/14/2021	4,122.5000	EXERCISE	360,050	360,050				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/15/2021	3,937.5000	04/14/2021	4,122.5000	EXERCISE	222,000	222,000				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/15/2021	3,937.5000	04/14/2021	4,122.5000	EXERCISE	175,750	175,750				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/15/2021	3,938.5000	04/14/2021	4,122.5000	EXERCISE	92,000	92,000				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/16/2021	3,957.8500	04/14/2021	4,122.5000	EXERCISE	32,930	32,930				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/16/2021	3,957.8500	04/14/2021	4,122.7500	EXERCISE	123,675	123,675				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/14/2021	4,120.5000	04/14/2021	4,122.7500	EXERCISE	450	450				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/14/2021	4,120.5000	04/14/2021	4,122.7500	EXERCISE	1,800	1,800				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/14/2021	4,120.5000	04/14/2021	4,124.2500	EXERCISE	938	938				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/14/2021	4,120.5000	04/14/2021	4,124.2500	EXERCISE	375	375				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/14/2021	4,121.0000	04/14/2021	4,124.2500	EXERCISE	1,950	1,950				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/14/2021	4,121.0000	04/14/2021	4,130.5000	EXERCISE	6,175	6,175				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/14/2021	4,120.5000	04/14/2021	4,130.5000	EXERCISE	1,000	1,000				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/14/2021	4,120.5000	04/14/2021	4,130.5000	EXERCISE	3,500	3,500				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/14/2021	4,120.5000	04/14/2021	4,130.7500	EXERCISE	5,638	5,638				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/14/2021	4,120.5000	04/14/2021	4,130.7500	EXERCISE	2,050	2,050				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/14/2021	4,121.0000	04/14/2021	4,130.7500	EXERCISE	2,925	2,925				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/14/2021	4,121.0000	04/14/2021	4,131.0000	EXERCISE	2,000	2,000				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/14/2021	4,122.7500	04/14/2021	4,131.0000	EXERCISE	413	413				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/15/2021	4,163.0000	04/15/2021	4,123.7500	EXERCISE	(21,588)	(21,588)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/15/2021	4,163.0000	04/15/2021	4,123.7500	EXERCISE	(21,588)	(21,588)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/15/2021	4,163.2500	04/15/2021	4,123.7500	EXERCISE	(15,800)	(15,800)				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/16/2021	3,957.8500	04/16/2021	4,170.0000	EXERCISE	413,693	413,693				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/16/2021	3,957.8500	04/16/2021	4,170.0000	EXERCISE	519,768	519,768				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/16/2021	3,957.8500	04/16/2021	4,170.2500	EXERCISE	180,540	180,540				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/16/2021	3,957.8500	04/16/2021	4,170.2500	EXERCISE	244,260	244,260				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/16/2021	3,957.8500	04/16/2021	4,176.0000	EXERCISE	65,445	65,445				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/16/2021	3,957.8500	04/16/2021	4,176.2500	EXERCISE	174,720	174,720				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/16/2021	3,957.8500	04/16/2021	4,176.2500	EXERCISE	109,200	109,200				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/16/2021	4,157.0000	04/16/2021	4,176.2500	EXERCISE	10,588	10,588				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/16/2021	4,157.0000	04/16/2021	4,176.2500	EXERCISE	8,663	8,663				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/19/2021	4,157.2500	04/19/2021	4,164.0000	EXERCISE	8,438	8,438				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/19/2021	4,157.0000	04/19/2021	4,164.0000	EXERCISE	2,100	2,100				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/19/2021	4,157.0000	04/19/2021	4,164.0000	EXERCISE	4,900	4,900				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/19/2021	4,157.0000	04/19/2021	4,164.0000	EXERCISE	4,550	4,550				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/19/2021	4,150.5000	04/19/2021	4,164.0000	EXERCISE	3,375	3,375				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/20/2021	3,957.8500	04/20/2021	4,122.5000	EXERCISE	238,743	238,743				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/16/2021	3,957.9000	04/20/2021	4,122.5000	EXERCISE	205,750	205,750				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/16/2021	3,957.9000	04/20/2021	4,122.5000	EXERCISE	24,690	24,690				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/20/2021	4,124.2500	04/20/2021	4,122.5000	EXERCISE	(2,800)	(2,800)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/20/2021	4,124.2500	04/20/2021	4,161.7500	EXERCISE	24,375	24,375				
	106		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/16/2021	3,957.9000	04/21/2021	4,153.0000	EXERCISE	1,034,030	1,034,030				
	78		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/16/2021	3,957.9000	04/21/2021	4,153.0000	EXERCISE	760,890	760,890				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/21/2021	4,162.7500	04/21/2021	4,153.0000	EXERCISE	(13,650)	(13,650)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/21/2021	4,162.7500	04/21/2021	4,153.2500	EXERCISE	(4,275)	(4,275)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/21/2021	4,162.7500	04/21/2021	4,153.2500	EXERCISE	(8,550)	(8,550)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/21/2021	4,162.7500	04/21/2021	4,153.2500	EXERCISE	(8,075)	(8,075)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/21/2021	4,123.2500	04/21/2021	4,153.2500	EXERCISE	10,500	10,500				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/21/2021	4,162.5000	04/21/2021	4,153.2500	EXERCISE	(1,388)	(1,388)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/21/2021	4,162.5000	04/21/2021	4,153.2500	EXERCISE	(925)	(925)				
	59		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/23/2021	3,957.9000	04/23/2021	4,168.7500	EXERCISE	622,008	622,008				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/19/2021	3,902.3000	04/23/2021	4,168.7500	EXERCISE	346,385	346,385				
	50		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/19/2021	3,902.3000	04/23/2021	4,168.7500	EXERCISE	666,125	666,125				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/19/2021	3,902.3000	04/23/2021	4,169.0000	EXERCISE	413,385	413,385				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/19/2021	3,902.3000	04/23/2021	4,169.0000	EXERCISE	453,390	453,390				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/19/2021	3,902.3000	04/23/2021	4,171.0000	EXERCISE	470,225	470,225				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/19/2021	3,902.3000	04/23/2021	4,171.0000	EXERCISE	282,135	282,135				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/23/2021	4,129.7500	04/23/2021	4,171.0000	EXERCISE	49,500	49,500				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/23/2021	4,129.7500	04/23/2021	4,171.2500	EXERCISE	8,300	8,300				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/23/2021	4,129.7500	04/23/2021	4,171.2500	EXERCISE	14,525	14,525				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,166.5000	EXERCISE	(750)	(750)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,166.5000	EXERCISE	(750)	(750)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,167.0000	EXERCISE	(725)	(725)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,167.2500	EXERCISE	(1,425)	(1,425)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,167.2500	EXERCISE	(2,138)	(2,138)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,167.5000	EXERCISE	(2,800)	(2,800)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,167.5000	EXERCISE	(3,500)	(3,500)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,167.7500	EXERCISE	(2,063)	(2,063)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,167.7500	EXERCISE	(3,438)	(3,438)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,168.0000	EXERCISE	(1,350)	(1,350)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,168.2500	EXERCISE	(1,988)	(1,988)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,168.2500	EXERCISE	(2,650)	(2,650)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,168.5000	EXERCISE	(4,550)	(4,550)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,168.5000	EXERCISE	(2,600)	(2,600)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,168.7500	EXERCISE	(5,100)	(5,100)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,168.7500	EXERCISE	(1,913)	(1,913)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,169.0000	EXERCISE	(1,250)	(1,250)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,169.0000	EXERCISE	(3,125)	(3,125)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,169.2500	EXERCISE	(613)	(613)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,169.2500	EXERCISE	(613)	(613)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,169.5000	EXERCISE	(600)	(600)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,169.7500	EXERCISE	(588)	(588)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,170.0000	EXERCISE	(1,725)	(1,725)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,170.0000	EXERCISE	(575)	(575)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,170.2500	EXERCISE	(563)	(563)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,170.2500	EXERCISE	(2,813)	(2,813)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,170.5000	EXERCISE	(1,650)	(1,650)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	04/26/2021	4,170.7500	EXERCISE	(2,688)	(2,688)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.0000	04/26/2021	4,170.7500	EXERCISE	(1,025)	(1,025)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.0000	04/26/2021	4,170.7500	EXERCISE	(513)	(513)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.0000	04/26/2021	4,171.0000	EXERCISE	(500)	(500)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.0000	04/26/2021	4,171.2500	EXERCISE	(488)	(488)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/27/2021	4,181.7500	04/27/2021	4,177.5000	EXERCISE	(213)	(213)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/27/2021	4,181.7500	04/27/2021	4,177.5000	EXERCISE	(425)	(425)				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/27/2021	4,181.7500	04/27/2021	4,177.7500	EXERCISE	(6,600)	(6,600)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/27/2021	4,181.7500	04/27/2021	4,177.7500	EXERCISE	(200)	(200)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/27/2021	4,181.7500	04/27/2021	4,177.7500	EXERCISE	(3,600)	(3,600)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/27/2021	4,180.0000	04/27/2021	4,177.7500	EXERCISE	(1,238)	(1,238)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/27/2021	4,179.0000	04/27/2021	4,177.7500	EXERCISE	(188)	(188)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/28/2021	4,178.5000	04/28/2021	4,183.0000	EXERCISE	4,275	4,275				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/28/2021	4,178.5000	04/28/2021	4,183.0000	EXERCISE	1,575	1,575				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/28/2021	4,178.5000	04/28/2021	4,183.0000	EXERCISE	1,800	1,800				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/28/2021	4,178.7500	04/28/2021	4,183.0000	EXERCISE	850	850				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/28/2021	4,178.7500	04/28/2021	4,183.0000	EXERCISE	638	638				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/29/2021	4,201.7500	04/29/2021	4,183.7500	EXERCISE	(24,300)	(24,300)				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/29/2021	4,201.7500	04/29/2021	4,183.7500	EXERCISE	(27,900)	(27,900)				
	69		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/29/2021	4,201.7500	04/29/2021	4,184.0000	EXERCISE	(61,238)	(61,238)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/29/2021	4,201.7500	04/29/2021	4,184.0000	EXERCISE	(6,213)	(6,213)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/29/2021	4,201.5000	04/29/2021	4,184.0000	EXERCISE	(23,625)	(23,625)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/29/2021	4,201.7500	04/29/2021	4,184.0000	EXERCISE	(21,300)	(21,300)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/29/2021	4,201.5000	04/29/2021	4,184.0000	EXERCISE	(7,000)	(7,000)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/29/2021	4,201.5000	04/29/2021	4,188.5000	EXERCISE	(9,100)	(9,100)				
	74		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/19/2021	3,902.3000	04/30/2021	4,177.5000	EXERCISE	1,018,240	1,018,240				
	63		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/19/2021	3,902.3000	04/30/2021	4,177.5000	EXERCISE	866,880	866,880				
	43		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/19/2021	3,902.3000	04/30/2021	4,177.7500	EXERCISE	592,218	592,218				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/19/2021	3,902.3000	04/30/2021	4,177.7500	EXERCISE	27,545	27,545				
	44		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,963.7100	04/30/2021	4,177.7500	EXERCISE	470,878	470,878				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,963.7100	04/30/2021	4,178.0000	EXERCISE	107,143	107,143				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,963.7100	04/30/2021	4,178.0000	EXERCISE	75,000	75,000				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,963.7100	04/30/2021	4,178.7500	EXERCISE	53,759	53,759				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,963.7100	04/30/2021	4,178.7500	EXERCISE	172,028	172,028				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,963.7100	04/30/2021	4,180.0000	EXERCISE	140,586	140,586				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/30/2021	4,195.5000	04/30/2021	4,180.0000	EXERCISE	(27,900)	(27,900)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/30/2021	4,195.5000	04/30/2021	4,180.0000	EXERCISE	(11,625)	(11,625)				
	94		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,963.7100	05/04/2021	4,124.7500	EXERCISE	756,866	756,866				
	95		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,963.7100	05/04/2021	4,124.7500	EXERCISE	764,918	764,918				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,963.7100	05/04/2021	4,125.0000	EXERCISE	64,514	64,514				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,963.7100	05/04/2021	4,125.0000	EXERCISE	201,607	201,607				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,963.7100	05/04/2021	4,126.2500	EXERCISE	48,761	48,761				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,963.7100	05/04/2021	4,126.2500	EXERCISE	16,254	16,254				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,966.5000	05/04/2021	4,126.2500	EXERCISE	47,925	47,925				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,966.5000	05/04/2021	4,133.2500	EXERCISE	233,450	233,450				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/26/2021	3,966.7500	05/04/2021	4,133.2500	EXERCISE	16,650	16,650				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,971.5000	05/04/2021	4,133.2500	EXERCISE	121,313	121,313				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,971.2500	05/04/2021	4,133.2500	EXERCISE	8,100	8,100				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,971.2500	05/04/2021	4,133.5000	EXERCISE	48,675	48,675				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/04/2021	4,141.7500	05/04/2021	4,133.5000	EXERCISE	(6,188)	(6,188)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/04/2021	4,141.7500	05/04/2021	4,173.5000	EXERCISE	14,288	14,288				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/04/2021	4,161.0000	05/04/2021	4,173.5000	EXERCISE	4,375	4,375				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/04/2021	4,161.0000	05/04/2021	4,173.5000	EXERCISE	7,500	7,500				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/05/2021	4,157.7500	05/05/2021	4,159.0000	EXERCISE	1,813	1,813				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/05/2021	4,157.7500	05/05/2021	4,159.0000	EXERCISE	1,625	1,625				
	45		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/06/2021	4,174.7500	05/06/2021	4,180.0000	EXERCISE	11,813	11,813				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/06/2021	4,174.7500	05/06/2021	4,180.0000	EXERCISE	2,100	2,100				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/06/2021	4,194.2500	05/06/2021	4,180.0000	EXERCISE	(24,225)	(24,225)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/06/2021	4,194.2500	05/06/2021	4,180.2500	EXERCISE	(2,800)	(2,800)				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/06/2021	4,160.2500	05/06/2021	4,180.2500	EXERCISE	31,000	31,000				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/06/2021	4,194.2500	05/06/2021	4,180.2500	EXERCISE	(1,400)	(1,400)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/06/2021	4,194.2500	05/06/2021	4,180.2500	EXERCISE	(14,000)	(14,000)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/06/2021	4,160.2500	05/06/2021	4,180.2500	EXERCISE	13,000	13,000				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/06/2021	4,194.7500	05/06/2021	4,180.2500	EXERCISE	(3,625)	(3,625)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/06/2021	4,194.7500	05/06/2021	4,180.2500	EXERCISE	(2,175)	(2,175)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/07/2021	4,192.7500	05/07/2021	4,225.5000	EXERCISE	36,025	36,025				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/07/2021	4,192.7500	05/07/2021	4,225.5000	EXERCISE	40,938	40,938				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/07/2021	4,192.7500	05/07/2021	4,225.7500	EXERCISE	1,650	1,650				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/10/2021	4,181.2500	05/10/2021	4,230.5000	EXERCISE	76,338	76,338				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/10/2021	4,181.2500	05/10/2021	4,230.5000	EXERCISE	12,313	12,313				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/10/2021	4,181.2500	05/10/2021	4,230.5000	EXERCISE	46,788	46,788				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/10/2021	4,181.0000	05/10/2021	4,230.5000	EXERCISE	4,950	4,950				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/10/2021	4,181.0000	05/10/2021	4,230.5000	EXERCISE	2,475	2,475				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,971.7500	05/11/2021	4,123.0000	EXERCISE	196,625	196,625				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,971.7500	05/11/2021	4,123.2500	EXERCISE	113,625	113,625				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,971.7500	05/11/2021	4,125.0000	EXERCISE	76,625	76,625				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,971.7500	05/11/2021	4,125.0000	EXERCISE	76,625	76,625				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,971.7500	05/11/2021	4,125.2500	EXERCISE	168,850	168,850				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,971.7500	05/11/2021	4,125.2500	EXERCISE	176,525	176,525				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,971.7500	05/11/2021	4,125.5000	EXERCISE	92,250	92,250				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,971.7500	05/11/2021	4,125.5000	EXERCISE	23,063	23,063				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,971.7500	05/11/2021	4,125.5000	EXERCISE	23,063	23,063				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,971.7500	05/11/2021	4,125.7500	EXERCISE	30,800	30,800				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,971.7500	05/11/2021	4,125.7500	EXERCISE	7,700	7,700				
	75		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,971.7500	05/11/2021	4,126.5000	EXERCISE	580,313	580,313				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,971.7500	05/11/2021	4,126.5000	EXERCISE	116,063	116,063				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,977.7500	05/11/2021	4,126.5000	EXERCISE	267,750	267,750				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,971.5000	05/11/2021	4,126.5000	EXERCISE	162,750	162,750				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,971.5000	05/11/2021	4,127.0000	EXERCISE	23,325	23,325				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,971.5000	05/11/2021	4,127.0000	EXERCISE	62,200	62,200				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,971.5000	05/11/2021	4,127.0000	EXERCISE	31,100	31,100				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	03/31/2021	3,971.5000	05/11/2021	4,142.0000	EXERCISE	68,200	68,200				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	4,001.2500	05/11/2021	4,142.0000	EXERCISE	154,825	154,825				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	4,001.2500	05/11/2021	4,144.0000	EXERCISE	85,650	85,650				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	3,999.2500	05/11/2021	4,144.0000	EXERCISE	231,600	231,600				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	3,999.2500	05/11/2021	4,144.0000	EXERCISE	159,225	159,225				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	3,999.2500	05/11/2021	4,148.2500	EXERCISE	37,250	37,250				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	3,999.2500	05/11/2021	4,148.2500	EXERCISE	7,450	7,450				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	3,997.0000	05/11/2021	4,148.2500	EXERCISE	22,688	22,688				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	3,997.0000	05/11/2021	4,148.5000	EXERCISE	30,300	30,300				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	3,997.0000	05/11/2021	4,148.5000	EXERCISE	53,025	53,025				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	3,999.5000	05/11/2021	4,148.5000	EXERCISE	44,700	44,700				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	3,996.7500	05/11/2021	4,148.5000	EXERCISE	30,350	30,350				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	3,999.5000	05/11/2021	4,148.5000	EXERCISE	7,450	7,450				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	3,999.5000	05/11/2021	4,148.5000	EXERCISE	22,350	22,350				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	4,001.2500	05/11/2021	4,148.5000	EXERCISE	22,088	22,088				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	3,999.7500	05/11/2021	4,148.5000	EXERCISE	14,875	14,875				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	3,996.7500	05/11/2021	4,148.5000	EXERCISE	7,588	7,588				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	3,998.2500	05/11/2021	4,148.5000	EXERCISE	7,513	7,513				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	3,998.7500	05/11/2021	4,148.5000	EXERCISE	7,488	7,488				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	3,998.7500	05/11/2021	4,148.5000	EXERCISE	7,488	7,488				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/01/2021	3,999.0000	05/11/2021	4,148.5000	EXERCISE	7,475	7,475				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/11/2021	4,182.5000	05/11/2021	4,148.5000	EXERCISE	(17,000)	(17,000)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/11/2021	4,182.5000	05/11/2021	4,148.7500	EXERCISE	(3,375)	(3,375)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/11/2021	4,182.7500	05/11/2021	4,148.7500	EXERCISE	(6,800)	(6,800)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/11/2021	4,182.7500	05/11/2021	4,148.7500	EXERCISE	(13,600)	(13,600)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/11/2021	4,182.5000	05/11/2021	4,148.7500	EXERCISE	(1,688)	(1,688)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/11/2021	4,182.7500	05/11/2021	4,148.7500	EXERCISE	(1,700)	(1,700)				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/12/2021	4,001.2500	05/12/2021	4,062.2500	EXERCISE	128,100	128,100				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/05/2021	4,066.0000	05/12/2021	4,062.2500	EXERCISE	(1,125)	(1,125)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	44		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/05/2021	4,066.0000	05/12/2021	4,062.7500	EXERCISE	(7,150)	(7,150)				
	48		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/08/2021	4,091.7500	05/12/2021	4,062.7500	EXERCISE	(69,600)	(69,600)				
	45		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/08/2021	4,091.7500	05/12/2021	4,062.7500	EXERCISE	(65,250)	(65,250)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/08/2021	4,088.7500	05/12/2021	4,062.7500	EXERCISE	(9,100)	(9,100)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/08/2021	4,088.7500	05/12/2021	4,069.5000	EXERCISE	(17,325)	(17,325)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/08/2021	4,088.7500	05/12/2021	4,069.5000	EXERCISE	(10,588)	(10,588)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/08/2021	4,092.5000	05/12/2021	4,069.7500	EXERCISE	(22,750)	(22,750)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/08/2021	4,092.5000	05/12/2021	4,069.7500	EXERCISE	(1,138)	(1,138)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/08/2021	4,088.7500	05/12/2021	4,069.7500	EXERCISE	(8,550)	(8,550)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/12/2021	4,135.7500	05/12/2021	4,069.7500	EXERCISE	(9,900)	(9,900)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/12/2021	4,135.7500	05/12/2021	4,070.7500	EXERCISE	(19,500)	(19,500)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/12/2021	4,135.7500	05/12/2021	4,070.7500	EXERCISE	(22,750)	(22,750)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/12/2021	4,135.7500	05/12/2021	4,071.0000	EXERCISE	(3,238)	(3,238)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/12/2021	4,135.7500	05/12/2021	4,071.0000	EXERCISE	(6,475)	(6,475)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/12/2021	4,135.7500	05/12/2021	4,071.2500	EXERCISE	(74,175)	(74,175)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/12/2021	4,135.7500	05/12/2021	4,071.2500	EXERCISE	(6,450)	(6,450)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/12/2021	4,135.7500	05/12/2021	4,098.7500	EXERCISE	(24,050)	(24,050)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/08/2021	4,092.5000	05/13/2021	4,103.2500	EXERCISE	8,063	8,063				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/08/2021	4,092.5000	05/13/2021	4,103.2500	EXERCISE	16,663	16,663				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/08/2021	4,092.5000	05/13/2021	4,103.5000	EXERCISE	9,350	9,350				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/08/2021	4,092.5000	05/13/2021	4,103.5000	EXERCISE	1,100	1,100				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/08/2021	4,092.5000	05/13/2021	4,103.5000	EXERCISE	8,250	8,250				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/08/2021	4,092.5000	05/13/2021	4,103.7500	EXERCISE	13,500	13,500				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/08/2021	4,094.2500	05/13/2021	4,103.7500	EXERCISE	2,375	2,375				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/08/2021	4,094.2500	05/13/2021	4,103.7500	EXERCISE	1,900	1,900				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/08/2021	4,093.0000	05/13/2021	4,103.7500	EXERCISE	1,075	1,075				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/08/2021	4,093.0000	05/13/2021	4,103.7500	EXERCISE	538	538				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/12/2021	4,122.5000	05/13/2021	4,103.7500	EXERCISE	(7,500)	(7,500)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/12/2021	4,122.5000	05/13/2021	4,103.7500	EXERCISE	(20,625)	(20,625)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/12/2021	4,123.5000	05/13/2021	4,103.7500	EXERCISE	(7,900)	(7,900)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/12/2021	4,123.5000	05/13/2021	4,103.7500	EXERCISE	(5,925)	(5,925)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/12/2021	4,123.7500	05/13/2021	4,103.7500	EXERCISE	(3,000)	(3,000)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/12/2021	4,123.7500	05/13/2021	4,103.7500	EXERCISE	(2,000)	(2,000)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/13/2021	4,132.5000	05/13/2021	4,103.7500	EXERCISE	(4,313)	(4,313)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/13/2021	4,132.5000	05/13/2021	4,104.0000	EXERCISE	(27,075)	(27,075)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/13/2021	4,132.5000	05/13/2021	4,104.0000	EXERCISE	(4,275)	(4,275)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/15/2021	4,163.5000	05/13/2021	4,104.0000	EXERCISE	(26,775)	(26,775)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/15/2021	4,163.5000	05/13/2021	4,106.0000	EXERCISE	(28,750)	(28,750)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/15/2021	4,163.5000	05/13/2021	4,106.0000	EXERCISE	(25,875)	(25,875)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/15/2021	4,163.5000	05/13/2021	4,109.7500	EXERCISE	(72,563)	(72,563)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/15/2021	4,163.5000	05/13/2021	4,117.0000	EXERCISE	(6,975)	(6,975)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/15/2021	4,163.5000	05/13/2021	4,117.0000	EXERCISE	(6,975)	(6,975)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/15/2021	4,163.5000	05/13/2021	4,117.2500	EXERCISE	(6,938)	(6,938)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/15/2021	4,163.5000	05/13/2021	4,117.2500	EXERCISE	(4,625)	(4,625)				
	70		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/15/2021	4,163.5000	05/13/2021	4,119.0000	EXERCISE	(155,750)	(155,750)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/15/2021	4,163.5000	05/13/2021	4,119.0000	EXERCISE	(46,725)	(46,725)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/15/2021	4,163.2500	05/13/2021	4,119.0000	EXERCISE	(44,250)	(44,250)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/15/2021	4,163.2500	05/13/2021	4,119.0000	EXERCISE	(30,975)	(30,975)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/13/2021	4,068.7500	05/13/2021	4,119.0000	EXERCISE	50,250	50,250				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/13/2021	4,068.7500	05/13/2021	4,119.2500	EXERCISE	32,825	32,825				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/13/2021	4,068.7500	05/13/2021	4,119.2500	EXERCISE	37,875	37,875				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/13/2021	4,068.7500	05/13/2021	4,119.2500	EXERCISE	2,525	2,525				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/13/2021	4,068.7500	05/13/2021	4,119.5000	EXERCISE	38,063	38,063				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/13/2021	4,068.7500	05/13/2021	4,119.5000	EXERCISE	53,288	53,288				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/13/2021	4,068.7500	05/13/2021	4,119.7500	EXERCISE	2,550	2,550				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/13/2021	4,068.7500	05/13/2021	4,123.0000	EXERCISE	8,138	8,138				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/13/2021	4,069.5000	05/13/2021	4,123.0000	EXERCISE	37,450	37,450				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/13/2021	4,069.5000	05/13/2021	4,123.0000	EXERCISE	37,450	37,450				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	45		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/14/2021	4,152.7500	05/14/2021	4,116.0000	EXERCISE	(82,688)	(82,688)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/14/2021	4,152.7500	05/14/2021	4,116.0000	EXERCISE	(34,913)	(34,913)				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/14/2021	4,156.7500	05/14/2021	4,116.0000	EXERCISE	(79,463)	(79,463)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/15/2021	4,163.5000	05/17/2021	4,147.2500	EXERCISE	(12,188)	(12,188)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/15/2021	4,163.5000	05/17/2021	4,155.7500	EXERCISE	(6,588)	(6,588)				
	67		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/15/2021	4,163.5000	05/17/2021	4,166.7500	EXERCISE	10,888	10,888				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/15/2021	4,163.5000	05/17/2021	4,166.7500	EXERCISE	5,688	5,688				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/15/2021	4,163.5000	05/17/2021	4,166.7500	EXERCISE	4,063	4,063				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/15/2021	4,163.5000	05/18/2021	4,121.7500	EXERCISE	(16,700)	(16,700)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/15/2021	4,163.5000	05/18/2021	4,121.7500	EXERCISE	(8,350)	(8,350)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/15/2021	4,163.5000	05/18/2021	4,122.0000	EXERCISE	(2,075)	(2,075)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/15/2021	4,163.5000	05/18/2021	4,122.0000	EXERCISE	(8,300)	(8,300)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/15/2021	4,163.5000	05/18/2021	4,122.2500	EXERCISE	(51,563)	(51,563)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/15/2021	4,163.5000	05/18/2021	4,122.2500	EXERCISE	(10,313)	(10,313)				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/19/2021	4,157.2500	05/18/2021	4,122.2500	EXERCISE	(49,000)	(49,000)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/19/2021	4,157.2500	05/18/2021	4,122.5000	EXERCISE	(10,425)	(10,425)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/19/2021	4,157.2500	05/18/2021	4,122.5000	EXERCISE	(29,538)	(29,538)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/19/2021	4,157.2500	05/18/2021	4,130.0000	EXERCISE	(23,163)	(23,163)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/19/2021	4,157.2500	05/18/2021	4,141.5000	EXERCISE	(4,725)	(4,725)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/19/2021	4,157.5000	05/18/2021	4,141.5000	EXERCISE	(1,600)	(1,600)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/19/2021	4,157.5000	05/18/2021	4,153.7500	EXERCISE	(2,625)	(2,625)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/19/2021	4,157.5000	05/18/2021	4,156.7500	EXERCISE	(150)	(150)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/18/2021	4,162.0000	05/18/2021	4,156.7500	EXERCISE	(4,200)	(4,200)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/18/2021	4,162.0000	05/18/2021	4,156.7500	EXERCISE	(2,625)	(2,625)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/18/2021	4,162.0000	05/18/2021	4,156.7500	EXERCISE	(2,625)	(2,625)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/18/2021	4,162.0000	05/18/2021	4,157.0000	EXERCISE	(1,000)	(1,000)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/18/2021	4,162.0000	05/18/2021	4,157.0000	EXERCISE	(1,000)	(1,000)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/18/2021	4,162.0000	05/18/2021	4,157.5000	EXERCISE	(675)	(675)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/18/2021	4,163.7500	05/18/2021	4,157.5000	EXERCISE	(625)	(625)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/18/2021	4,163.7500	05/18/2021	4,157.5000	EXERCISE	(2,500)	(2,500)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/18/2021	4,163.7500	05/18/2021	4,157.5000	EXERCISE	(938)	(938)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/19/2021	4,157.5000	05/19/2021	4,062.0000	EXERCISE	(28,650)	(28,650)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/19/2021	4,157.5000	05/19/2021	4,093.2500	EXERCISE	(64,250)	(64,250)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/19/2021	4,157.7500	05/19/2021	4,093.2500	EXERCISE	(12,900)	(12,900)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/19/2021	4,157.7500	05/19/2021	4,093.2500	EXERCISE	(9,675)	(9,675)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/19/2021	4,157.5000	05/19/2021	4,093.2500	EXERCISE	(3,213)	(3,213)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/22/2021	4,129.2500	05/19/2021	4,093.2500	EXERCISE	(23,400)	(23,400)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/22/2021	4,129.2500	05/19/2021	4,096.5000	EXERCISE	(11,463)	(11,463)				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/22/2021	4,129.2500	05/19/2021	4,110.5000	EXERCISE	(30,938)	(30,938)				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/22/2021	4,129.2500	05/19/2021	4,110.5000	EXERCISE	(34,688)	(34,688)				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/22/2021	4,129.2500	05/19/2021	4,110.7500	EXERCISE	(38,850)	(38,850)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/22/2021	4,129.2500	05/19/2021	4,110.7500	EXERCISE	(9,250)	(9,250)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/22/2021	4,128.7500	05/19/2021	4,110.7500	EXERCISE	(18,000)	(18,000)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/22/2021	4,128.7500	05/19/2021	4,110.7500	EXERCISE	(16,200)	(16,200)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/19/2021	4,116.0000	05/19/2021	4,111.0000	EXERCISE	(1,750)	(1,750)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/19/2021	4,116.0000	05/19/2021	4,111.0000	EXERCISE	(250)	(250)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/19/2021	4,116.0000	05/19/2021	4,111.0000	EXERCISE	(1,500)	(1,500)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/20/2021	4,129.2500	05/20/2021	4,153.0000	EXERCISE	35,625	35,625				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/22/2021	4,154.2500	05/20/2021	4,153.0000	EXERCISE	(125)	(125)				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	05/20/2021	4,153.0000	EXERCISE	(55,575)	(55,575)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/26/2021	4,181.5000	05/20/2021	4,153.0000	EXERCISE	(31,350)	(31,350)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/27/2021	4,181.7500	05/20/2021	4,153.0000	EXERCISE	(31,625)	(31,625)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/28/2021	4,178.7500	05/20/2021	4,153.0000	EXERCISE	(5,150)	(5,150)				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/29/2021	4,201.7500	05/20/2021	4,153.0000	EXERCISE	(80,438)	(80,438)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/29/2021	4,201.7500	05/20/2021	4,153.2500	EXERCISE	(2,425)	(2,425)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/29/2021	4,201.7500	05/20/2021	4,153.5000	EXERCISE	(7,238)	(7,238)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/29/2021	4,201.7500	05/20/2021	4,153.5000	EXERCISE	(7,238)	(7,238)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/29/2021	4,201.7500	05/20/2021	4,154.0000	EXERCISE	(14,325)	(14,325)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/29/2021	4,201.7500	05/20/2021	4,154.0000	EXERCISE	(14,325)	(14,325)				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/29/2021	4,201.7500	05/20/2021	4,154.5000	EXERCISE	(94,500)	(94,500)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	04/29/2021	4,201.7500	05/20/2021	4,154.5000	EXERCISE	(18,900)	(18,900)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/03/2021	4,186.0000	05/20/2021	4,154.5000	EXERCISE	(25,200)	(25,200)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/03/2021	4,186.0000	05/20/2021	4,155.0000	EXERCISE	(4,650)	(4,650)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/03/2021	4,186.0000	05/20/2021	4,155.0000	EXERCISE	(18,600)	(18,600)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/03/2021	4,186.0000	05/20/2021	4,156.5000	EXERCISE	(20,650)	(20,650)				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/03/2021	4,186.5000	05/20/2021	4,156.5000	EXERCISE	(58,500)	(58,500)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/03/2021	4,186.5000	05/20/2021	4,157.2500	EXERCISE	(7,313)	(7,313)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/03/2021	4,186.0000	05/20/2021	4,157.2500	EXERCISE	(27,313)	(27,313)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/03/2021	4,186.0000	05/20/2021	4,158.7500	EXERCISE	(17,713)	(17,713)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/03/2021	4,186.0000	05/20/2021	4,158.7500	EXERCISE	(6,813)	(6,813)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/03/2021	4,186.0000	05/20/2021	4,158.7500	EXERCISE	(10,900)	(10,900)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/03/2021	4,186.0000	05/20/2021	4,159.5000	EXERCISE	(34,450)	(34,450)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/03/2021	4,186.2500	05/20/2021	4,159.5000	EXERCISE	(21,400)	(21,400)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/03/2021	4,186.2500	05/20/2021	4,159.5000	EXERCISE	(14,713)	(14,713)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/03/2021	4,186.2500	05/20/2021	4,159.5000	EXERCISE	(5,350)	(5,350)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/03/2021	4,192.5000	05/20/2021	4,159.5000	EXERCISE	(13,200)	(13,200)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/03/2021	4,185.7500	05/20/2021	4,159.5000	EXERCISE	(1,313)	(1,313)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/20/2021	4,110.7500	05/20/2021	4,159.5000	EXERCISE	41,438	41,438				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/20/2021	4,110.7500	05/20/2021	4,159.5000	EXERCISE	36,563	36,563				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/20/2021	4,111.0000	05/20/2021	4,159.5000	EXERCISE	4,850	4,850				
	126		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	05/21/2021	4,150.7500	EXERCISE	(6,678)	(6,678)				
	46		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	05/21/2021	4,151.0000	EXERCISE	(1,863)	(1,863)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	05/21/2021	4,161.2500	EXERCISE	944	944				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	05/21/2021	4,161.2500	EXERCISE	6,608	6,608				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	05/21/2021	4,170.0000	EXERCISE	30,014	30,014				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/24/2021	4,163.2500	05/24/2021	4,196.5000	EXERCISE	21,613	21,613				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/24/2021	4,163.2500	05/24/2021	4,196.5000	EXERCISE	9,975	9,975				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/25/2021	4,192.5000	05/25/2021	4,185.5000	EXERCISE	(3,150)	(3,150)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/05/2021	4,173.2500	05/25/2021	4,185.5000	EXERCISE	5,513	5,513				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/05/2021	4,173.5000	05/25/2021	4,185.5000	EXERCISE	4,800	4,800				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/05/2021	4,157.7500	05/25/2021	4,185.5000	EXERCISE	1,388	1,388				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/06/2021	4,195.2500	05/25/2021	4,185.5000	EXERCISE	(18,525)	(18,525)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/06/2021	4,195.2500	05/25/2021	4,185.5000	EXERCISE	(8,288)	(8,288)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/06/2021	4,195.0000	05/25/2021	4,185.5000	EXERCISE	(3,800)	(3,800)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/06/2021	4,195.0000	05/25/2021	4,186.7500	EXERCISE	(1,650)	(1,650)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/06/2021	4,195.0000	05/25/2021	4,186.7500	EXERCISE	(4,125)	(4,125)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/25/2021	4,202.0000	05/25/2021	4,186.7500	EXERCISE	(15,250)	(15,250)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/25/2021	4,202.0000	05/25/2021	4,193.2500	EXERCISE	(8,313)	(8,313)				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/25/2021	4,202.0000	05/25/2021	4,194.7500	EXERCISE	(13,413)	(13,413)				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/25/2021	4,202.0000	05/25/2021	4,194.7500	EXERCISE	(14,500)	(14,500)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/26/2021	4,195.2500	05/26/2021	4,192.5000	EXERCISE	(2,475)	(2,475)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/07/2021	4,192.7500	05/26/2021	4,192.5000	EXERCISE	(263)	(263)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/07/2021	4,192.7500	05/26/2021	4,192.5000	EXERCISE	(13)	(13)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/10/2021	4,181.5000	05/26/2021	4,192.5000	EXERCISE	13,200	13,200				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/10/2021	4,181.5000	05/26/2021	4,192.5000	EXERCISE	3,850	3,850				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/10/2021	4,181.5000	05/26/2021	4,192.5000	EXERCISE	6,600	6,600				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/10/2021	4,181.2500	05/26/2021	4,192.5000	EXERCISE	3,938	3,938				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/26/2021	4,197.5000	05/26/2021	4,192.5000	EXERCISE	(7,000)	(7,000)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/26/2021	4,197.5000	05/26/2021	4,192.5000	EXERCISE	(3,250)	(3,250)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/26/2021	4,196.7500	05/26/2021	4,192.5000	EXERCISE	(1,063)	(1,063)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/26/2021	4,196.7500	05/26/2021	4,192.5000	EXERCISE	(638)	(638)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/27/2021	4,181.5000	05/27/2021	4,197.2500	EXERCISE	788	788				
	158		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/14/2021	4,168.6000	05/27/2021	4,197.2500	EXERCISE	226,335	226,335				
	155		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/14/2021	4,168.6000	05/27/2021	4,197.2500	EXERCISE	222,038	222,038				
	82		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/14/2021	4,168.6000	05/27/2021	4,197.5000	EXERCISE	118,490	118,490				
	79		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/14/2021	4,168.6000	05/27/2021	4,197.5000	EXERCISE	114,155	114,155				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	48		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/14/2021	4,168.6000	05/27/2021	4,197.7500	EXERCISE	69,960	69,960				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/14/2021	4,168.6000	05/27/2021	4,197.7500	EXERCISE	33,523	33,523				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/14/2021	4,165.7500	05/27/2021	4,197.7500	EXERCISE	41,600	41,600				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/14/2021	4,156.7500	05/27/2021	4,197.7500	EXERCISE	2,050	2,050				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/14/2021	4,156.7500	05/27/2021	4,204.7500	EXERCISE	9,600	9,600				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/27/2021	4,188.0000	05/27/2021	4,204.7500	EXERCISE	7,538	7,538				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/27/2021	4,188.0000	05/27/2021	4,204.7500	EXERCISE	5,025	5,025				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/27/2021	4,188.2500	05/27/2021	4,204.7500	EXERCISE	9,900	9,900				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/27/2021	4,188.0000	05/27/2021	4,204.7500	EXERCISE	4,188	4,188				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/27/2021	4,188.2500	05/27/2021	4,204.7500	EXERCISE	2,475	2,475				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/28/2021	4,201.2600	05/28/2021	4,209.2500	EXERCISE	3,993	3,993				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/28/2021	4,201.2600	05/28/2021	4,209.2500	EXERCISE	3,594	3,594				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/28/2021	4,201.2600	05/28/2021	4,210.0000	EXERCISE	14,415	14,415				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/28/2021	4,201.2600	05/28/2021	4,210.0000	EXERCISE	14,415	14,415				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/28/2021	4,201.2600	05/28/2021	4,210.2500	EXERCISE	5,392	5,392				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/28/2021	4,201.2600	05/28/2021	4,210.2500	EXERCISE	4,493	4,493				
	43		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/28/2021	4,201.2600	05/28/2021	4,210.5000	EXERCISE	19,858	19,858				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/28/2021	4,201.2600	05/28/2021	4,210.5000	EXERCISE	13,393	13,393				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/28/2021	4,201.2600	05/28/2021	4,210.7500	EXERCISE	8,063	8,063				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/28/2021	4,201.2600	05/28/2021	4,210.7500	EXERCISE	5,692	5,692				
	55		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/14/2021	4,168.6000	06/01/2021	4,198.5000	EXERCISE	82,225	82,225				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/14/2021	4,168.6000	06/01/2021	4,202.2500	EXERCISE	70,665	70,665				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/01/2021	4,208.0000	06/01/2021	4,202.2500	EXERCISE	(6,613)	(6,613)				
	70		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/14/2021	4,168.6000	06/02/2021	4,200.5000	EXERCISE	111,650	111,650				
	64		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/14/2021	4,168.6000	06/02/2021	4,200.5000	EXERCISE	102,080	102,080				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/14/2021	4,168.6000	06/02/2021	4,200.7500	EXERCISE	49,833	49,833				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/14/2021	4,168.6000	06/02/2021	4,200.7500	EXERCISE	45,010	45,010				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/14/2021	4,168.6000	06/02/2021	4,201.0000	EXERCISE	17,820	17,820				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/14/2021	4,168.6000	06/02/2021	4,201.0000	EXERCISE	1,620	1,620				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/14/2021	4,168.6000	06/02/2021	4,201.2500	EXERCISE	6,530	6,530				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/14/2021	4,168.6000	06/02/2021	4,201.2500	EXERCISE	1,633	1,633				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/02/2021	4,201.2500	EXERCISE	59,328	59,328				
	54		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/02/2021	4,205.0000	EXERCISE	143,613	143,613				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/02/2021	4,207.2500	EXERCISE	60,984	60,984				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/03/2021	4,187.5000	EXERCISE	28,552	28,552				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/03/2021	4,190.5000	EXERCISE	67,708	67,708				
	62		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/03/2021	4,190.5000	EXERCISE	119,939	119,939				
	51		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/03/2021	4,190.7500	EXERCISE	99,297	99,297				
	59		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/03/2021	4,190.7500	EXERCISE	114,873	114,873				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/03/2021	4,191.0000	EXERCISE	5,879	5,879				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/03/2021	4,191.0000	EXERCISE	9,798	9,798				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/03/2021	4,195.5000	EXERCISE	87,380	87,380				
	73		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/03/2021	4,195.5000	EXERCISE	159,469	159,469				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/03/2021	4,195.7500	EXERCISE	19,773	19,773				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/03/2021	4,195.7500	EXERCISE	8,788	8,788				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/03/2021	4,196.0000	EXERCISE	64,076	64,076				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/03/2021	4,196.0000	EXERCISE	28,724	28,724				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/03/2021	4,211.7500	06/03/2021	4,196.0000	EXERCISE	(3,150)	(3,150)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/03/2021	4,211.7500	06/03/2021	4,196.2500	EXERCISE	(1,550)	(1,550)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/03/2021	4,211.0000	06/03/2021	4,196.2500	EXERCISE	(738)	(738)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/04/2021	4,192.5000	06/04/2021	4,218.5000	EXERCISE	19,500	19,500				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/07/2021	4,222.7500	EXERCISE	131,239	131,239				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/07/2021	4,222.7500	EXERCISE	124,145	124,145				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/07/2021	4,223.0000	EXERCISE	60,512	60,512				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/07/2021	4,223.0000	EXERCISE	35,595	35,595				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/07/2021	4,228.3000	EXERCISE	68,841	68,841				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/08/2021	4,225.5000	EXERCISE	106,851	106,851				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/08/2021	4,225.5000	EXERCISE	62,637	62,637				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/08/2021	4,226.5000	EXERCISE	97,097	97,097				
	47		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/08/2021	4,228.0000	EXERCISE	179,047	179,047				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/08/2021	4,231.0000	06/08/2021	4,228.0000	EXERCISE	(2,400)	(2,400)				
	43		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/09/2021	4,219.2500	EXERCISE	144,996	144,996				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,151.8100	06/09/2021	4,219.2500	EXERCISE	37,092	37,092				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/21/2021	4,159.2500	06/09/2021	4,219.2500	EXERCISE	36,000	36,000				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/24/2021	4,194.0000	06/09/2021	4,219.2500	EXERCISE	39,138	39,138				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/24/2021	4,194.0000	06/09/2021	4,221.2500	EXERCISE	4,088	4,088				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/24/2021	4,163.5000	06/09/2021	4,221.2500	EXERCISE	66,413	66,413				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/24/2021	4,163.5000	06/09/2021	4,221.2500	EXERCISE	54,863	54,863				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/24/2021	4,163.5000	06/09/2021	4,225.8000	EXERCISE	3,115	3,115				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/24/2021	4,163.2500	06/09/2021	4,225.8000	EXERCISE	53,168	53,168				
	279		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/28/2021	4,201.2600	06/09/2021	4,225.8000	EXERCISE	342,280	342,280				
	233		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/28/2021	4,201.2600	06/09/2021	4,225.8000	EXERCISE	285,847	285,847				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/28/2021	4,201.2600	06/09/2021	4,227.7500	EXERCISE	2,649	2,649				
	87		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/28/2021	4,201.2600	06/09/2021	4,229.0000	EXERCISE	120,653	120,653				
	75		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/28/2021	4,201.2600	06/09/2021	4,229.0000	EXERCISE	104,011	104,011				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/10/2021	4,212.0000	06/10/2021	4,218.6000	EXERCISE	4,950	4,950				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/28/2021	4,212.0000	06/10/2021	4,218.6000	EXERCISE	3,630	3,630				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	05/28/2021	4,201.2600	06/10/2021	4,218.6000	EXERCISE	4,334	4,334				
	85		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/04/2021	4,228.1400	06/10/2021	4,218.6000	EXERCISE	(40,545)	(40,545)				
	77		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/04/2021	4,228.1400	06/10/2021	4,218.6000	EXERCISE	(36,729)	(36,729)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/04/2021	4,228.1400	06/10/2021	4,223.0000	EXERCISE	(514)	(514)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/04/2021	4,228.1400	06/10/2021	4,223.0000	EXERCISE	(3,341)	(3,341)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/04/2021	4,228.1400	06/10/2021	4,223.2500	EXERCISE	(245)	(245)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/04/2021	4,228.1400	06/10/2021	4,223.2500	EXERCISE	(1,712)	(1,712)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/04/2021	4,228.1400	06/10/2021	4,238.5000	EXERCISE	7,252	7,252				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/04/2021	4,228.1400	06/10/2021	4,238.5000	EXERCISE	6,216	6,216				
	123		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/04/2021	4,228.1400	06/10/2021	4,239.0000	EXERCISE	66,789	66,789				
	91		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/04/2021	4,228.1400	06/10/2021	4,239.0000	EXERCISE	49,413	49,413				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/04/2021	4,192.5000	06/10/2021	4,239.0000	EXERCISE	37,200	37,200				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/04/2021	4,192.7500	06/10/2021	4,239.0000	EXERCISE	6,938	6,938				
	276		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/04/2021	4,228.1400	06/14/2021	4,245.7000	EXERCISE	242,328	242,328				
	107		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/04/2021	4,228.1400	06/14/2021	4,245.7000	EXERCISE	93,946	93,946				
	50		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/04/2021	4,230.2500	06/14/2021	4,245.7000	EXERCISE	38,625	38,625				
	48		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/04/2021	4,228.5000	06/14/2021	4,245.7000	EXERCISE	41,280	41,280				
	79		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/11/2021	4,246.0000	06/14/2021	4,245.7000	EXERCISE	(1,175)	(1,175)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/14/2021	4,236.6500	06/14/2021	4,238.2500	EXERCISE	1,120	1,120				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/14/2021	4,236.6500	06/14/2021	4,238.2500	EXERCISE	720	720				
	103		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/11/2021	4,246.0000	06/15/2021	4,243.2500	EXERCISE	(14,149)	(14,149)				
	101		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/11/2021	4,246.0000	06/15/2021	4,243.2500	EXERCISE	(13,875)	(13,875)				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/11/2021	4,246.0000	06/15/2021	4,243.7500	EXERCISE	(3,933)	(3,933)				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/11/2021	4,246.0000	06/15/2021	4,243.7500	EXERCISE	(3,146)	(3,146)				
	204		EMINI S&P 500	Index Liab	N/A	Equity/Index	06/18/2021	BAML -	06/11/2021	4,246.0000	06/15/2021	4,254.7000	EXERCISE	88,766	88,766				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/15/2021	4,237.2500	06/15/2021	4,235.5000	EXERCISE	(2,713)	(2,713)				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/15/2021	4,237.2500	06/15/2021	4,235.5000	EXERCISE	(2,538)	(2,538)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/15/2021	4,237.5000	06/15/2021	4,235.5000	EXERCISE	(1,100)	(1,100)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/15/2021	4,237.0000	06/15/2021	4,235.5000	EXERCISE	(75)	(75)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/07/2021	4,216.0000	06/16/2021	4,214.7500	EXERCISE	(125)	(125)				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/07/2021	4,216.0000	06/16/2021	4,226.2500	EXERCISE	18,450	18,450				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/07/2021	4,216.0000	06/16/2021	4,226.2500	EXERCISE	18,963	18,963				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/07/2021	4,218.5500	06/16/2021	4,226.2500	EXERCISE	5,775	5,775				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/07/2021	4,218.5500	06/16/2021	4,226.2500	EXERCISE	1,155	1,155				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/08/2021	4,216.0000	06/16/2021	4,226.2500	EXERCISE	14,863	14,863				
	69		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/09/2021	4,216.3000	06/16/2021	4,226.2500	EXERCISE	34,328	34,328				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/16/2021	4,237.5000	06/16/2021	4,226.2500	EXERCISE	(6,188)	(6,188)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/17/2021	4,195.0000	06/17/2021	4,200.0000	EXERCISE	1,750	1,750				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/18/2021	4,216.3000	06/18/2021	4,162.5000	EXERCISE	(69,940)	(69,940)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/18/2021	4,155.5500	06/18/2021	4,162.5000	EXERCISE	11,815	11,815				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/18/2021	4,155.5500	06/18/2021	4,163.2500	EXERCISE	13,860	13,860				
	73		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/18/2021	4,155.5500	06/18/2021	4,166.0000	EXERCISE	38,143	38,143				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/18/2021	4,155.5500	06/18/2021	4,169.2500	EXERCISE	25,345	25,345				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/18/2021	4,218.0000	06/18/2021	4,169.2500	EXERCISE	(9,750)	(9,750)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/18/2021	4,218.0000	06/18/2021	4,172.2500	EXERCISE	(20,588)	(20,588)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/18/2021	4,218.0000	06/18/2021	4,172.2500	EXERCISE	(18,300)	(18,300)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/18/2021	4,218.0000	06/18/2021	4,172.5000	EXERCISE	(2,275)	(2,275)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/18/2021	4,218.0000	06/18/2021	4,172.5000	EXERCISE	(22,750)	(22,750)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/18/2021	4,218.0000	06/18/2021	4,172.5000	EXERCISE	(18,200)	(18,200)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/18/2021	4,217.5000	06/18/2021	4,172.5000	EXERCISE	(13,500)	(13,500)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/18/2021	4,217.5000	06/18/2021	4,172.7500	EXERCISE	(24,613)	(24,613)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/18/2021	4,217.5000	06/18/2021	4,172.7500	EXERCISE	(4,475)	(4,475)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/18/2021	4,217.5000	06/18/2021	4,172.7500	EXERCISE	(26,850)	(26,850)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/18/2021	4,217.5000	06/18/2021	4,173.0000	EXERCISE	(4,450)	(4,450)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/18/2021	4,216.5000	06/18/2021	4,173.0000	EXERCISE	(6,525)	(6,525)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/18/2021	4,216.5000	06/18/2021	4,173.0000	EXERCISE	(8,700)	(8,700)				
	76		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/09/2021	4,216.3000	06/21/2021	4,210.5000	EXERCISE	(22,040)	(22,040)				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/09/2021	4,216.3000	06/21/2021	4,210.5000	EXERCISE	(8,120)	(8,120)				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/21/2021	4,150.0000	06/21/2021	4,210.5000	EXERCISE	102,850	102,850				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/21/2021	4,150.0000	06/21/2021	4,210.7500	EXERCISE	42,525	42,525				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/21/2021	4,150.0000	06/21/2021	4,210.7500	EXERCISE	18,225	18,225				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/21/2021	4,150.0000	06/21/2021	4,211.0000	EXERCISE	85,400	85,400				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/21/2021	4,150.0000	06/21/2021	4,211.0000	EXERCISE	42,700	42,700				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/21/2021	4,150.0000	06/21/2021	4,211.0000	EXERCISE	79,300	79,300				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/21/2021	4,150.2500	06/21/2021	4,211.0000	EXERCISE	30,375	30,375				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/21/2021	4,150.2500	06/21/2021	4,213.7500	EXERCISE	25,400	25,400				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/21/2021	4,150.2500	06/21/2021	4,213.7500	EXERCISE	41,275	41,275				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/21/2021	4,208.5000	06/21/2021	4,213.7500	EXERCISE	3,413	3,413				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/21/2021	4,149.7500	06/21/2021	4,213.7500	EXERCISE	6,400	6,400				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/21/2021	4,149.7500	06/21/2021	4,213.7500	EXERCISE	3,200	3,200				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/22/2021	4,217.2500	06/22/2021	4,227.7500	EXERCISE	15,750	15,750				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/22/2021	4,217.2500	06/22/2021	4,227.7500	EXERCISE	4,725	4,725				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/22/2021	4,217.2500	06/22/2021	4,227.7500	EXERCISE	11,550	11,550				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/22/2021	4,217.2500	06/22/2021	4,228.2500	EXERCISE	5,500	5,500				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/22/2021	4,229.7500	06/22/2021	4,228.2500	EXERCISE	(300)	(300)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/22/2021	4,229.7500	06/22/2021	4,228.2500	EXERCISE	(600)	(600)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/22/2021	4,217.7500	06/22/2021	4,228.2500	EXERCISE	3,150	3,150				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/22/2021	4,217.7500	06/22/2021	4,228.2500	EXERCISE	525	525				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/23/2021	4,237.5000	06/23/2021	4,232.5000	EXERCISE	(4,250)	(4,250)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/23/2021	4,239.7500	06/23/2021	4,232.5000	EXERCISE	(3,625)	(3,625)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/23/2021	4,239.7500	06/23/2021	4,232.5000	EXERCISE	(2,538)	(2,538)				
	45		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/24/2021	4,254.2500	06/24/2021	4,257.7500	EXERCISE	7,875	7,875				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/24/2021	4,237.5000	06/24/2021	4,257.7500	EXERCISE	18,225	18,225				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/24/2021	4,237.5000	06/24/2021	4,257.7500	EXERCISE	14,175	14,175				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/24/2021	4,237.5000	06/24/2021	4,257.7500	EXERCISE	29,363	29,363				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/24/2021	4,256.5000	06/24/2021	4,257.7500	EXERCISE	1,375	1,375				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/24/2021	4,257.0000	06/24/2021	4,257.7500	EXERCISE	38	38				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/24/2021	4,257.0000	06/24/2021	4,258.0000	EXERCISE	300	300				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/24/2021	4,257.0000	06/24/2021	4,258.0000	EXERCISE	200	200				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/24/2021	4,237.7500	06/24/2021	4,258.0000	EXERCISE	1,013	1,013				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/25/2021	4,260.7500	06/25/2021	4,271.5000	EXERCISE	5,913	5,913				
	72		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/09/2021	4,216.3000	06/28/2021	4,273.2500	EXERCISE	205,020	205,020				
	63		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/09/2021	4,216.3000	06/28/2021	4,273.2500	EXERCISE	179,393	179,393				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/09/2021	4,216.3000	06/28/2021	4,273.7500	EXERCISE	34,470	34,470				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/09/2021	4,216.3000	06/28/2021	4,273.7500	EXERCISE	100,538	100,538				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/09/2021	4,216.3000	06/28/2021	4,274.2500	EXERCISE	40,565	40,565				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/09/2021	4,216.3000	06/28/2021	4,274.2500	EXERCISE	84,028	84,028				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/09/2021	4,216.3000	06/28/2021	4,274.2500	EXERCISE	14,488	14,488				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/28/2021	4,279.5000	06/28/2021	4,274.2500	EXERCISE	(5,513)	(5,513)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/28/2021	4,275.0000	06/28/2021	4,274.2500	EXERCISE	(600)	(600)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/29/2021	4,283.5000	06/29/2021	4,284.7500	EXERCISE	1,000	1,000				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/29/2021	4,283.5000	06/29/2021	4,285.0000	EXERCISE	1,800	1,800				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/29/2021	4,276.5000	06/29/2021	4,285.0000	EXERCISE	6,800	6,800				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/29/2021	4,276.5000	06/29/2021	4,285.0000	EXERCISE	5,100	5,100				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/29/2021	4,282.7500	06/29/2021	4,285.0000	EXERCISE	113	113				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/30/2021	4,285.5000	06/30/2021	4,288.2500	EXERCISE	1,100	1,100				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/30/2021	4,287.5000	06/30/2021	4,288.2500	EXERCISE	75	75				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/30/2021	4,287.7500	06/30/2021	4,288.2500	EXERCISE	50	50				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/30/2021	4,287.5000	06/30/2021	4,288.2500	EXERCISE	38	38				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/30/2021	4,288.2500	06/30/2021	4,288.2500	EXPIRATION						
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/01/2021	4,311.0000	07/01/2021	4,300.7500	EXERCISE	(21,525)	(21,525)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/01/2021	4,306.7500	07/01/2021	4,300.7500	EXERCISE	(8,100)	(8,100)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/01/2021	4,306.7500	07/01/2021	4,300.7500	EXERCISE	(900)	(900)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/01/2021	4,296.5000	07/01/2021	4,300.7500	EXERCISE	2,763	2,763				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/01/2021	4,310.7500	07/01/2021	4,300.7500	EXERCISE	(6,500)	(6,500)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/01/2021	4,310.7500	07/01/2021	4,300.7500	EXERCISE	(6,000)	(6,000)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/01/2021	4,296.5000	07/01/2021	4,300.7500	EXERCISE	1,913	1,913				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/01/2021	4,311.0000	07/01/2021	4,300.7500	EXERCISE	(4,613)	(4,613)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/01/2021	4,298.7500	07/01/2021	4,300.7500	EXERCISE	600	600				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/01/2021	4,310.0000	07/01/2021	4,300.7500	EXERCISE	(1,850)	(1,850)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/01/2021	4,310.0000	07/01/2021	4,300.7500	EXERCISE	(925)	(925)				
	53		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/02/2021	4,216.3000	07/02/2021	4,326.5000	EXERCISE	292,030	292,030				
	48		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/09/2021	4,216.3500	07/02/2021	4,326.5000	EXERCISE	264,360	264,360				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/10/2021	4,209.2000	07/02/2021	4,326.5000	EXERCISE	193,545	193,545				
	83		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/10/2021	4,209.2000	07/02/2021	4,326.5000	EXERCISE	486,795	486,795				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/10/2021	4,209.2000	07/02/2021	4,326.5000	EXERCISE	70,380	70,380				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/10/2021	4,209.2000	07/02/2021	4,326.7500	EXERCISE	88,163	88,163				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/10/2021	4,209.2000	07/02/2021	4,326.7500	EXERCISE	58,775	58,775				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/10/2021	4,209.2000	07/02/2021	4,341.2500	EXERCISE	72,628	72,628				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/02/2021	4,314.5000	07/02/2021	4,341.2500	EXERCISE	34,775	34,775				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/02/2021	4,314.5000	07/02/2021	4,341.2500	EXERCISE	49,488	49,488				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/02/2021	4,314.5000	07/02/2021	4,341.7500	EXERCISE	5,450	5,450				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/02/2021	4,314.5000	07/02/2021	4,341.7500	EXERCISE	4,088	4,088				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/02/2021	4,314.5000	07/02/2021	4,341.7500	EXERCISE	9,538	9,538				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/02/2021	4,314.5000	07/02/2021	4,342.0000	EXERCISE	24,750	24,750				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/02/2021	4,314.5000	07/02/2021	4,342.0000	EXERCISE	15,125	15,125				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/02/2021	4,324.0000	07/02/2021	4,342.0000	EXERCISE	8,100	8,100				
	75		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/10/2021	4,230.5000	07/06/2021	4,310.7500	EXERCISE	300,938	300,938				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/10/2021	4,230.5000	07/06/2021	4,316.0000	EXERCISE	141,075	141,075				
	53		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/10/2021	4,230.5000	07/06/2021	4,316.0000	EXERCISE	226,575	226,575				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/10/2021	4,230.5000	07/06/2021	4,316.0000	EXERCISE	153,900	153,900				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/10/2021	4,209.2000	07/06/2021	4,316.0000	EXERCISE	154,860	154,860				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/10/2021	4,228.0000	07/06/2021	4,316.0000	EXERCISE	123,200	123,200				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/10/2021	4,227.7500	07/06/2021	4,316.0000	EXERCISE	17,650	17,650				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/10/2021	4,228.2500	07/06/2021	4,316.0000	EXERCISE	4,388	4,388				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/10/2021	4,228.2500	07/06/2021	4,316.2500	EXERCISE	13,200	13,200				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/06/2021	4,332.5000	07/06/2021	4,316.2500	EXERCISE	(813)	(813)				
	43		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/06/2021	4,332.5000	07/06/2021	4,335.0000	EXERCISE	5,375	5,375				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/06/2021	4,332.5000	07/06/2021	4,335.0000	EXERCISE	4,125	4,125				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/06/2021	4,332.5000	07/06/2021	4,335.2500	EXERCISE	1,238	1,238				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/06/2021	4,332.5000	07/06/2021	4,335.7500	EXERCISE	2,925	2,925				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/06/2021	4,332.5000	07/06/2021	4,335.7500	EXERCISE	2,600	2,600				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/06/2021	4,332.5000	07/06/2021	4,336.2500	EXERCISE	4,500	4,500				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/06/2021	4,332.5000	07/06/2021	4,336.2500	EXERCISE	3,188	3,188				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/06/2021	4,328.0000	07/06/2021	4,336.2500	EXERCISE	3,300	3,300				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/10/2021	4,230.5000	07/07/2021	4,329.7500	EXERCISE	54,588	54,588				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/10/2021	4,230.5000	07/07/2021	4,348.0000	EXERCISE	11,750	11,750				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/11/2021	4,225.7500	07/07/2021	4,348.0000	EXERCISE	97,800	97,800				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/07/2021	4,343.0000	07/07/2021	4,348.0000	EXERCISE	1,250	1,250				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/08/2021	4,312.0000	07/08/2021	4,349.5000	EXERCISE	37,500	37,500				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/08/2021	4,311.7500	07/08/2021	4,349.5000	EXERCISE	9,438	9,438				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/08/2021	4,311.7500	07/08/2021	4,349.5000	EXERCISE	3,775	3,775				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/08/2021	4,311.7500	07/08/2021	4,349.5000	EXERCISE	3,775	3,775				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/08/2021	4,311.5000	07/08/2021	4,349.5000	EXERCISE	1,900	1,900				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/09/2021	4,348.2500	07/09/2021	4,309.2500	EXERCISE	(95,550)	(95,550)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/09/2021	4,302.7500	07/09/2021	4,309.2500	EXERCISE	7,800	7,800				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/09/2021	4,302.7500	07/09/2021	4,359.5000	EXERCISE	25,538	25,538				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/09/2021	4,302.7500	07/09/2021	4,359.5000	EXERCISE	79,450	79,450				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/09/2021	4,303.0000	07/09/2021	4,359.5000	EXERCISE	33,900	33,900				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/09/2021	4,339.7500	07/09/2021	4,359.5000	EXERCISE	11,850	11,850				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/09/2021	4,303.0000	07/09/2021	4,359.5000	EXERCISE	22,600	22,600				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/09/2021	4,302.5000	07/09/2021	4,359.5000	EXERCISE	17,100	17,100				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/09/2021	4,354.2500	07/09/2021	4,359.5000	EXERCISE	1,575	1,575				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/09/2021	4,302.5000	07/09/2021	4,359.5000	EXERCISE	14,250	14,250				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/11/2021	4,225.7500	07/12/2021	4,357.5000	EXERCISE	72,463	72,463				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/11/2021	4,225.7500	07/12/2021	4,357.5000	EXERCISE	26,350	26,350				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/11/2021	4,225.7500	07/12/2021	4,358.0000	EXERCISE	244,663	244,663				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/12/2021	4,377.0000	07/12/2021	4,358.0000	EXERCISE	(14,250)	(14,250)				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/12/2021	4,377.0000	07/12/2021	4,358.0000	EXERCISE	(38,950)	(38,950)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/12/2021	4,377.0000	07/12/2021	4,358.2500	EXERCISE	(20,625)	(20,625)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/12/2021	4,377.0000	07/12/2021	4,358.2500	EXERCISE	(1,875)	(1,875)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/13/2021	4,228.2500	07/13/2021	4,367.0000	EXERCISE	166,500	166,500				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/11/2021	4,231.0000	07/13/2021	4,367.0000	EXERCISE	142,800	142,800				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/11/2021	4,228.5000	07/13/2021	4,367.0000	EXERCISE	138,500	138,500				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/11/2021	4,231.2500	07/13/2021	4,367.0000	EXERCISE	95,025	95,025				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/11/2021	4,231.2500	07/13/2021	4,367.0000	EXERCISE	13,575	13,575				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/11/2021	4,231.2500	07/13/2021	4,367.0000	EXERCISE	67,875	67,875				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/11/2021	4,225.7500	07/13/2021	4,367.0000	EXERCISE	28,250	28,250				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/11/2021	4,231.0000	07/13/2021	4,367.0000	EXERCISE	20,400	20,400				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/13/2021	4,362.5000	07/13/2021	4,367.0000	EXERCISE	6,975	6,975				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/13/2021	4,362.5000	07/13/2021	4,367.0000	EXERCISE	6,750	6,750				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/13/2021	4,362.0000	07/13/2021	4,367.0000	EXERCISE	4,000	4,000				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/13/2021	4,362.0000	07/13/2021	4,367.0000	EXERCISE	1,500	1,500				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/13/2021	4,362.0000	07/13/2021	4,367.2500	EXERCISE	1,313	1,313				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/13/2021	4,362.0000	07/13/2021	4,377.0000	EXERCISE	2,250	2,250				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/13/2021	4,361.0000	07/13/2021	4,377.0000	EXERCISE	1,600	1,600				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/13/2021	4,361.0000	07/13/2021	4,380.0000	EXERCISE	10,450	10,450				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/13/2021	4,362.2500	07/13/2021	4,380.0000	EXERCISE	10,650	10,650				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/13/2021	4,362.2500	07/13/2021	4,380.0000	EXERCISE	10,650	10,650				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/13/2021	4,361.0000	07/13/2021	4,380.0000	EXERCISE	9,500	9,500				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/14/2021	4,369.2500	07/14/2021	4,359.2500	EXERCISE	(9,500)	(9,500)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/14/2021	4,369.2500	07/14/2021	4,359.2500	EXERCISE	(3,500)	(3,500)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/14/2021	4,365.5000	07/14/2021	4,359.2500	EXERCISE	(2,188)	(2,188)				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/15/2021	4,353.5000	07/15/2021	4,357.0000	EXERCISE	7,175	7,175				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/15/2021	4,353.5000	07/15/2021	4,357.0000	EXERCISE	7,000	7,000				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/15/2021	4,353.5000	07/15/2021	4,357.2500	EXERCISE	6,750	6,750				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/15/2021	4,353.5000	07/15/2021	4,357.2500	EXERCISE	6,563	6,563				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/15/2021	4,353.5000	07/15/2021	4,357.5000	EXERCISE	1,400	1,400				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/15/2021	4,349.5000	07/15/2021	4,357.5000	EXERCISE	400	400				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/15/2021	4,349.5000	07/15/2021	4,357.5000	EXERCISE	4,400	4,400				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/15/2021	4,349.5000	07/15/2021	4,365.2500	EXERCISE	3,938	3,938				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/15/2021	4,349.5000	07/15/2021	4,365.2500	EXERCISE	6,300	6,300				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/15/2021	4,353.5000	07/15/2021	4,365.5000	EXERCISE	7,800	7,800				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/15/2021	4,353.5000	07/15/2021	4,365.5000	EXERCISE	1,200	1,200				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/15/2021	4,353.2500	07/15/2021	4,365.5000	EXERCISE	2,450	2,450				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/15/2021	4,353.2500	07/15/2021	4,365.5000	EXERCISE	613	613				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/16/2021	4,231.2500	07/16/2021	4,319.2500	EXERCISE	48,400	48,400				
	43		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/14/2021	4,236.6500	07/16/2021	4,319.2500	EXERCISE	177,590	177,590				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/16/2021	4,359.7500	07/16/2021	4,319.2500	EXERCISE	(12,150)	(12,150)				
	45		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/16/2021	4,359.7500	07/16/2021	4,319.2500	EXERCISE	(91,125)	(91,125)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/16/2021	4,359.7500	07/16/2021	4,319.5000	EXERCISE	(4,025)	(4,025)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/16/2021	4,359.7500	07/16/2021	4,319.5000	EXERCISE	(4,025)	(4,025)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/16/2021	4,359.7500	07/16/2021	4,341.5000	EXERCISE	(5,475)	(5,475)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/19/2021	4,236.6500	07/19/2021	4,234.0000	EXERCISE	(663)	(663)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/19/2021	4,252.5000	07/19/2021	4,234.0000	EXERCISE	(10,175)	(10,175)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/19/2021	4,252.5000	07/19/2021	4,234.0000	EXERCISE	(19,425)	(19,425)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/19/2021	4,252.5000	07/19/2021	4,234.2500	EXERCISE	(1,825)	(1,825)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/19/2021	4,252.5000	07/19/2021	4,234.2500	EXERCISE	(10,950)	(10,950)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/19/2021	4,252.5000	07/19/2021	4,236.0000	EXERCISE	(6,600)	(6,600)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/19/2021	4,306.7500	07/19/2021	4,236.0000	EXERCISE	(45,988)	(45,988)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/19/2021	4,306.7500	07/19/2021	4,236.0000	EXERCISE	(63,675)	(63,675)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/19/2021	4,306.7500	07/19/2021	4,238.2500	EXERCISE	(20,550)	(20,550)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/19/2021	4,306.5000	07/19/2021	4,238.2500	EXERCISE	(78,488)	(78,488)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/19/2021	4,252.7500	07/19/2021	4,238.2500	EXERCISE	(4,350)	(4,350)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/19/2021	4,252.7500	07/19/2021	4,238.2500	EXERCISE	(11,600)	(11,600)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/19/2021	4,306.5000	07/19/2021	4,238.2500	EXERCISE	(34,125)	(34,125)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/19/2021	4,306.5000	07/19/2021	4,238.5000	EXERCISE	(23,800)	(23,800)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/19/2021	4,306.7500	07/19/2021	4,238.5000	EXERCISE	(30,713)	(30,713)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/19/2021	4,306.7500	07/19/2021	4,244.0000	EXERCISE	(18,825)	(18,825)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/19/2021	4,306.2500	07/19/2021	4,244.0000	EXERCISE	(40,463)	(40,463)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/19/2021	4,309.2500	07/19/2021	4,244.0000	EXERCISE	(16,313)	(16,313)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/19/2021	4,309.2500	07/19/2021	4,244.0000	EXERCISE	(13,050)	(13,050)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/19/2021	4,309.0000	07/19/2021	4,244.0000	EXERCISE	(9,750)	(9,750)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/19/2021	4,306.2500	07/19/2021	4,244.0000	EXERCISE	(3,113)	(3,113)				
	129		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/14/2021	4,236.6500	07/20/2021	4,321.5000	EXERCISE	547,283	547,283				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/14/2021	4,236.6500	07/20/2021	4,321.5000	EXERCISE	29,698	29,698				
	114		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/14/2021	4,236.6500	07/20/2021	4,321.5000	EXERCISE	483,645	483,645				
	72		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/20/2021	4,315.7500	07/20/2021	4,321.5000	EXERCISE	20,700	20,700				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/20/2021	4,315.7500	07/20/2021	4,321.7500	EXERCISE	1,800	1,800				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/20/2021	4,321.2500	07/20/2021	4,321.7500	EXERCISE	425	425				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/20/2021	4,262.7500	07/20/2021	4,321.7500	EXERCISE	5,900	5,900				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/20/2021	4,262.7500	07/20/2021	4,321.7500	EXERCISE	32,450	32,450				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/20/2021	4,262.5000	07/20/2021	4,321.7500	EXERCISE	29,625	29,625				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/20/2021	4,262.7500	07/20/2021	4,321.7500	EXERCISE	20,650	20,650				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/20/2021	4,262.5000	07/20/2021	4,321.7500	EXERCISE	2,963	2,963				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/20/2021	4,262.5000	07/20/2021	4,322.0000	EXERCISE	5,950	5,950				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/20/2021	4,262.5000	07/20/2021	4,322.0000	EXERCISE	2,975	2,975				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/21/2021	4,342.5000	07/21/2021	4,319.7500	EXERCISE	(12,513)	(12,513)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/21/2021	4,342.5000	07/21/2021	4,319.7500	EXERCISE	(10,238)	(10,238)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/21/2021	4,342.5000	07/21/2021	4,320.0000	EXERCISE	(1,125)	(1,125)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/21/2021	4,345.2500	07/21/2021	4,320.0000	EXERCISE	(8,838)	(8,838)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/21/2021	4,345.2500	07/21/2021	4,350.2500	EXERCISE	2,500	2,500				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/22/2021	4,355.5000	07/22/2021	4,354.2500	EXERCISE	(750)	(750)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/22/2021	4,360.5000	07/22/2021	4,354.2500	EXERCISE	(1,875)	(1,875)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/22/2021	4,361.7500	07/22/2021	4,354.2500	EXERCISE	(2,250)	(2,250)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/22/2021	4,361.7500	07/22/2021	4,354.2500	EXERCISE	(750)	(750)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/22/2021	4,360.7500	07/22/2021	4,354.2500	EXERCISE	(325)	(325)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/14/2021	4,236.6500	07/23/2021	4,370.0000	EXERCISE	80,010	80,010				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/26/2021	4,236.6500	07/26/2021	4,401.7500	EXERCISE	132,080	132,080				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/26/2021	4,415.5000	07/26/2021	4,401.7500	EXERCISE	(25,438)	(25,438)				
	68		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/26/2021	4,415.5000	07/26/2021	4,401.7500	EXERCISE	(46,750)	(46,750)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/26/2021	4,415.5000	07/26/2021	4,402.0000	EXERCISE	(1,350)	(1,350)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/26/2021	4,415.5000	07/26/2021	4,402.0000	EXERCISE	(6,075)	(6,075)				
	52		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/14/2021	4,236.7000	07/27/2021	4,374.0000	EXERCISE	356,980	356,980				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/14/2021	4,236.7000	07/27/2021	4,382.2500	EXERCISE	225,603	225,603				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/14/2021	4,236.6500	07/27/2021	4,382.2500	EXERCISE	240,240	240,240				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/14/2021	4,236.6500	07/27/2021	4,382.2500	EXERCISE	131,040	131,040				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/14/2021	4,236.7000	07/27/2021	4,382.2500	EXERCISE	72,775	72,775				
	53		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/27/2021	4,393.7500	07/27/2021	4,382.2500	EXERCISE	(30,475)	(30,475)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/27/2021	4,393.7500	07/27/2021	4,382.5000	EXERCISE	(7,313)	(7,313)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/27/2021	4,393.7500	07/27/2021	4,382.5000	EXERCISE	(6,188)	(6,188)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/27/2021	4,393.7500	07/27/2021	4,383.5000	EXERCISE	(4,100)	(4,100)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/27/2021	4,393.7500	07/27/2021	4,383.5000	EXERCISE	(4,613)	(4,613)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/27/2021	4,393.7500	07/27/2021	4,407.5000	EXERCISE	5,500	5,500				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/27/2021	4,393.7500	07/27/2021	4,407.5000	EXERCISE	2,750	2,750				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/27/2021	4,393.7500	07/27/2021	4,409.0000	EXERCISE	3,813	3,813				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/27/2021	4,393.7500	07/27/2021	4,409.0000	EXERCISE	15,250	15,250				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/14/2021	4,236.7000	07/28/2021	4,393.5000	EXERCISE	47,040	47,040				
	44		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/14/2021	4,236.7000	07/28/2021	4,399.5000	EXERCISE	358,160	358,160				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/14/2021	4,236.7000	07/28/2021	4,399.5000	EXERCISE	138,380	138,380				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/14/2021	4,247.5000	07/28/2021	4,399.5000	EXERCISE	182,400	182,400				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/14/2021	4,247.5000	07/28/2021	4,399.7500	EXERCISE	83,738	83,738				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/14/2021	4,247.5000	07/28/2021	4,399.7500	EXERCISE	83,738	83,738				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/14/2021	4,247.5000	07/28/2021	4,400.0000	EXERCISE	30,500	30,500				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/14/2021	4,246.2500	07/28/2021	4,400.0000	EXERCISE	30,750	30,750				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/14/2021	4,246.2500	07/28/2021	4,400.0000	EXERCISE	38,438	38,438				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/14/2021	4,246.2500	07/28/2021	4,400.0000	EXERCISE	46,125	46,125				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/28/2021	4,392.2500	07/28/2021	4,400.0000	EXERCISE	1,938	1,938				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/28/2021	4,392.5000	07/28/2021	4,400.0000	EXERCISE	750	750				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/29/2021	4,411.0000	07/29/2021	4,393.7500	EXERCISE	(11,213)	(11,213)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/29/2021	4,411.0000	07/29/2021	4,393.7500	EXERCISE	(863)	(863)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/29/2021	4,411.0000	07/29/2021	4,393.7500	EXERCISE	(3,450)	(3,450)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/29/2021	4,411.0000	07/29/2021	4,394.0000	EXERCISE	(3,400)	(3,400)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/29/2021	4,411.0000	07/29/2021	4,394.0000	EXERCISE	(1,700)	(1,700)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/30/2021	4,247.5000	07/30/2021	4,397.5000	EXERCISE	75,000	75,000				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/14/2021	4,247.5000	07/30/2021	4,397.5000	EXERCISE	37,500	37,500				
	54		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/02/2021	4,247.5000	08/02/2021	4,392.7500	EXERCISE	392,175	392,175				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/15/2021	4,245.2000	08/02/2021	4,392.7500	EXERCISE	103,285	103,285				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/15/2021	4,245.2000	08/02/2021	4,392.7500	EXERCISE	140,173	140,173				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/15/2021	4,237.5000	08/02/2021	4,392.7500	EXERCISE	170,775	170,775				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/15/2021	4,237.5000	08/02/2021	4,392.7500	EXERCISE	170,775	170,775				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/15/2021	4,238.7500	08/02/2021	4,392.7500	EXERCISE	53,900	53,900				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/02/2021	4,382.2500	08/02/2021	4,392.7500	EXERCISE	8,925	8,925				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/02/2021	4,382.2500	08/02/2021	4,393.0000	EXERCISE	9,675	9,675				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/02/2021	4,382.2500	08/02/2021	4,393.0000	EXERCISE	4,838	4,838				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/02/2021	4,382.2500	08/02/2021	4,393.0000	EXERCISE	11,825	11,825				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/02/2021	4,380.7500	08/02/2021	4,393.0000	EXERCISE	3,063	3,063				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/02/2021	4,382.0000	08/02/2021	4,393.0000	EXERCISE	2,750	2,750				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/02/2021	4,380.7500	08/02/2021	4,393.0000	EXERCISE	2,450	2,450				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/02/2021	4,382.0000	08/02/2021	4,393.0000	EXERCISE	550	550				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/02/2021	4,382.5000	08/02/2021	4,393.0000	EXERCISE	525	525				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/02/2021	4,382.5000	08/02/2021	4,393.0000	EXERCISE	525	525				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/03/2021	4,409.2500	08/03/2021	4,404.2500	EXERCISE	(4,250)	(4,250)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/03/2021	4,411.7500	08/03/2021	4,404.2500	EXERCISE	(6,375)	(6,375)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/03/2021	4,392.2500	08/03/2021	4,404.2500	EXERCISE	7,800	7,800				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/03/2021	4,392.2500	08/03/2021	4,404.2500	EXERCISE	5,400	5,400				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/05/2021	4,420.5000	08/05/2021	4,412.7500	EXERCISE	(8,913)	(8,913)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/05/2021	4,420.5000	08/05/2021	4,412.7500	EXERCISE	(10,075)	(10,075)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/05/2021	4,420.5000	08/05/2021	4,413.0000	EXERCISE	(6,000)	(6,000)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/05/2021	4,420.5000	08/05/2021	4,413.0000	EXERCISE	(7,500)	(7,500)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/05/2021	4,420.5000	08/05/2021	4,414.2500	EXERCISE	(4,063)	(4,063)				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/05/2021	4,412.0000	08/05/2021	4,414.2500	EXERCISE	3,713	3,713				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/05/2021	4,413.0000	08/05/2021	4,414.2500	EXERCISE	688	688				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/05/2021	4,413.0000	08/05/2021	4,414.2500	EXERCISE	1,313	1,313				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/05/2021	4,416.0000	08/05/2021	4,414.2500	EXERCISE	(2,450)	(2,450)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/05/2021	4,411.5000	08/05/2021	4,414.2500	EXERCISE	1,100	1,100				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/05/2021	4,405.2500	08/05/2021	4,414.2500	EXERCISE	3,150	3,150				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/06/2021	4,417.0000	08/06/2021	4,429.0000	EXERCISE	6,000	6,000				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/06/2021	4,416.7500	08/06/2021	4,429.0000	EXERCISE	4,900	4,900				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/06/2021	4,416.7500	08/06/2021	4,429.0000	EXERCISE	3,675	3,675				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/09/2021	4,426.7500	08/09/2021	4,416.5000	EXERCISE	(6,150)	(6,150)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/09/2021	4,426.7500	08/09/2021	4,416.5000	EXERCISE	(13,325)	(13,325)				
	80		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/15/2021	4,245.2000	08/10/2021	4,432.0000	EXERCISE	747,200	747,200				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/15/2021	4,245.2000	08/10/2021	4,432.0000	EXERCISE	373,600	373,600				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/10/2021	4,429.7500	08/10/2021	4,432.0000	EXERCISE	3,488	3,488				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/10/2021	4,429.7500	08/10/2021	4,432.0000	EXERCISE	675	675				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/10/2021	4,429.7500	08/10/2021	4,432.2500	EXERCISE	1,500	1,500				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/10/2021	4,429.7500	08/10/2021	4,432.2500	EXERCISE	1,500	1,500				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/10/2021	4,426.7500	08/10/2021	4,432.2500	EXERCISE	3,300	3,300				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/10/2021	4,426.7500	08/10/2021	4,432.5000	EXERCISE	4,313	4,313				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/10/2021	4,430.0000	08/10/2021	4,432.5000	EXERCISE	1,375	1,375				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/10/2021	4,430.0000	08/10/2021	4,432.5000	EXERCISE	1,375	1,375				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/10/2021	4,426.7500	08/10/2021	4,432.5000	EXERCISE	2,875	2,875				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/10/2021	4,429.5000	08/10/2021	4,432.5000	EXERCISE	450	450				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/10/2021	4,429.5000	08/10/2021	4,432.5000	EXERCISE	300	300				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/10/2021	4,426.5000	08/10/2021	4,432.5000	EXERCISE	300	300				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/10/2021	4,426.5000	08/10/2021	4,432.5000	EXERCISE	300	300				
	51		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/11/2021	4,245.2000	08/11/2021	4,437.5000	EXERCISE	490,365	490,365				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/15/2021	4,251.0000	08/11/2021	4,437.5000	EXERCISE	121,225	121,225				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/17/2021	4,212.0000	08/11/2021	4,437.5000	EXERCISE	169,125	169,125				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/17/2021	4,195.0000	08/11/2021	4,437.5000	EXERCISE	36,375	36,375				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/17/2021	4,211.7500	08/11/2021	4,437.5000	EXERCISE	11,288	11,288				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/11/2021	4,440.7500	08/11/2021	4,437.5000	EXERCISE	(1,788)	(1,788)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/11/2021	4,440.7500	08/11/2021	4,437.5000	EXERCISE	(1,950)	(1,950)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/11/2021	4,440.7500	08/11/2021	4,437.5000	EXERCISE	(3,575)	(3,575)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/11/2021	4,428.5000	08/11/2021	4,437.5000	EXERCISE	7,200	7,200				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/11/2021	4,439.7500	08/11/2021	4,437.5000	EXERCISE	(1,350)	(1,350)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/11/2021	4,428.5000	08/11/2021	4,437.5000	EXERCISE	4,050	4,050				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/12/2021	4,442.2500	08/12/2021	4,438.2500	EXERCISE	(1,000)	(1,000)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/12/2021	4,442.2500	08/12/2021	4,440.0000	EXERCISE	(900)	(900)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/12/2021	4,442.2500	08/12/2021	4,440.0000	EXERCISE	(450)	(450)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/13/2021	4,453.2500	08/13/2021	4,452.5000	EXERCISE	(488)	(488)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/13/2021	4,453.2500	08/13/2021	4,452.5000	EXERCISE	(300)	(300)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/13/2021	4,453.5000	08/13/2021	4,452.5000	EXERCISE	(50)	(50)				
	45		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/16/2021	4,219.0000	08/16/2021	4,443.0000	EXERCISE	504,000	504,000				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/17/2021	4,212.0000	08/16/2021	4,443.0000	EXERCISE	473,550	473,550				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/17/2021	4,212.5000	08/16/2021	4,443.0000	EXERCISE	242,025	242,025				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/17/2021	4,212.5000	08/16/2021	4,443.0000	EXERCISE	46,100	46,100				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/17/2021	4,212.5000	08/16/2021	4,443.0000	EXERCISE	184,400	184,400				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/17/2021	4,212.0000	08/16/2021	4,443.0000	EXERCISE	219,450	219,450				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/17/2021	4,212.2500	08/16/2021	4,443.0000	EXERCISE	173,063	173,063				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/17/2021	4,212.2500	08/16/2021	4,443.0000	EXERCISE	161,525	161,525				
	52		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/16/2021	4,475.2500	08/16/2021	4,443.0000	EXERCISE	(83,850)	(83,850)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/16/2021	4,475.2500	08/16/2021	4,443.2500	EXERCISE	(4,800)	(4,800)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/16/2021	4,475.2500	08/16/2021	4,443.2500	EXERCISE	(3,200)	(3,200)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/16/2021	4,475.2500	08/16/2021	4,454.2500	EXERCISE	(3,150)	(3,150)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/16/2021	4,468.7500	08/16/2021	4,454.2500	EXERCISE	(4,350)	(4,350)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/17/2021	4,219.0000	08/17/2021	4,433.7500	EXERCISE	107,375	107,375				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/22/2021	4,236.2500	08/17/2021	4,433.7500	EXERCISE	266,625	266,625				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/22/2021	4,229.7500	08/17/2021	4,433.7500	EXERCISE	132,600	132,600				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/22/2021	4,236.2500	08/17/2021	4,433.7500	EXERCISE	9,875	9,875				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/17/2021	4,434.5000	08/17/2021	4,433.7500	EXERCISE	(188)	(188)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/17/2021	4,434.5000	08/17/2021	4,441.0000	EXERCISE	1,950	1,950				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/17/2021	4,470.2500	08/17/2021	4,441.0000	EXERCISE	(2,925)	(2,925)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/22/2021	4,244.7500	08/19/2021	4,380.0000	EXERCISE	101,438	101,438				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/22/2021	4,244.7500	08/19/2021	4,397.0000	EXERCISE	76,125	76,125				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/22/2021	4,236.2500	08/19/2021	4,397.0000	EXERCISE	160,750	160,750				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/22/2021	4,236.2500	08/19/2021	4,397.2500	EXERCISE	16,100	16,100				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/23/2021	4,240.0000	08/19/2021	4,397.2500	EXERCISE	133,663	133,663				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/23/2021	4,239.7500	08/19/2021	4,397.2500	EXERCISE	31,500	31,500				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/24/2021	4,257.0000	08/19/2021	4,397.2500	EXERCISE	35,063	35,063				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/25/2021	4,261.5000	08/19/2021	4,397.2500	EXERCISE	128,963	128,963				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/25/2021	4,260.7500	08/19/2021	4,397.2500	EXERCISE	109,200	109,200				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/25/2021	4,260.7500	08/19/2021	4,397.2500	EXERCISE	13,650	13,650				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/25/2021	4,271.2500	08/19/2021	4,397.2500	EXERCISE	113,400	113,400				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/25/2021	4,261.5000	08/19/2021	4,397.2500	EXERCISE	101,813	101,813				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/25/2021	4,261.7500	08/19/2021	4,397.2500	EXERCISE	94,850	94,850				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/25/2021	4,263.0000	08/19/2021	4,397.2500	EXERCISE	80,550	80,550				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/25/2021	4,261.2500	08/19/2021	4,397.2500	EXERCISE	47,600	47,600				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/25/2021	4,261.2500	08/19/2021	4,397.5000	EXERCISE	20,438	20,438				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/25/2021	4,261.0000	08/19/2021	4,397.5000	EXERCISE	47,775	47,775				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/25/2021	4,261.0000	08/19/2021	4,397.5000	EXERCISE	34,125	34,125				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/25/2021	4,260.7500	08/19/2021	4,397.5000	EXERCISE	27,350	27,350				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/25/2021	4,261.7500	08/19/2021	4,397.5000	EXERCISE	27,150	27,150				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/25/2021	4,261.2500	08/19/2021	4,397.5000	EXERCISE	6,813	6,813				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/29/2021	4,283.5000	08/19/2021	4,397.5000	EXERCISE	136,800	136,800				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/29/2021	4,283.5000	08/19/2021	4,397.5000	EXERCISE	182,400	182,400				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/29/2021	4,283.5000	08/19/2021	4,397.7500	EXERCISE	74,263	74,263				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/29/2021	4,283.5000	08/19/2021	4,397.7500	EXERCISE	171,375	171,375				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/29/2021	4,283.5000	08/19/2021	4,397.7500	EXERCISE	17,138	17,138				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/30/2021	4,287.7500	08/19/2021	4,397.7500	EXERCISE	33,000	33,000				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/30/2021	4,287.7500	08/19/2021	4,403.2500	EXERCISE	34,650	34,650				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/19/2021	4,392.2500	08/19/2021	4,403.2500	EXERCISE	17,600	17,600				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/19/2021	4,392.2500	08/19/2021	4,403.2500	EXERCISE	1,100	1,100				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/19/2021	4,392.2500	08/19/2021	4,406.0000	EXERCISE	12,375	12,375				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/20/2021	4,398.7500	08/20/2021	4,427.7500	EXERCISE	37,700	37,700				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/23/2021	4,287.7500	08/23/2021	4,440.2500	EXERCISE	91,500	91,500				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/30/2021	4,288.0000	08/23/2021	4,440.2500	EXERCISE	45,675	45,675				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	06/30/2021	4,288.0000	08/23/2021	4,440.2500	EXERCISE	30,450	30,450				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/01/2021	4,311.2500	08/23/2021	4,440.2500	EXERCISE	12,900	12,900				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/01/2021	4,311.2500	08/23/2021	4,440.2500	EXERCISE	161,250	161,250				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/01/2021	4,311.2500	08/23/2021	4,440.5000	EXERCISE	32,313	32,313				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/01/2021	4,311.2500	08/23/2021	4,440.5000	EXERCISE	19,388	19,388				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/01/2021	4,311.2500	08/23/2021	4,481.7500	EXERCISE	332,475	332,475				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/01/2021	4,311.0000	08/23/2021	4,481.7500	EXERCISE	281,738	281,738				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/23/2021	4,479.0000	08/23/2021	4,481.7500	EXERCISE	3,575	3,575				
	60		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/24/2021	4,482.2500	08/24/2021	4,481.5000	EXERCISE	(2,250)	(2,250)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/24/2021	4,482.7500	08/24/2021	4,481.5000	EXERCISE	(250)	(250)				
	63		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/26/2021	4,468.5000	08/26/2021	4,476.0000	EXERCISE	23,625	23,625				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/26/2021	4,468.5000	08/26/2021	4,476.0000	EXERCISE	750	750				
	48		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/26/2021	4,468.5000	08/26/2021	4,476.0000	EXERCISE	18,000	18,000				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/26/2021	4,467.7500	08/26/2021	4,476.0000	EXERCISE	3,713	3,713				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/26/2021	4,467.7500	08/26/2021	4,476.2500	EXERCISE	2,550	2,550				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/26/2021	4,467.7500	08/26/2021	4,476.2500	EXERCISE	4,250	4,250				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/26/2021	4,467.7500	08/26/2021	4,487.5000	EXERCISE	3,950	3,950				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/26/2021	4,467.0000	08/26/2021	4,487.5000	EXERCISE	6,150	6,150				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/27/2021	4,311.2500	08/27/2021	4,505.5000	EXERCISE	155,400	155,400				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/27/2021	4,478.0000	08/27/2021	4,505.5000	EXERCISE	44,000	44,000				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/27/2021	4,469.0000	08/27/2021	4,505.5000	EXERCISE	16,425	16,425				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/01/2021	4,311.2500	08/30/2021	4,510.7500	EXERCISE	99,750	99,750				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/01/2021	4,311.2500	08/30/2021	4,510.7500	EXERCISE	59,850	59,850				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/01/2021	4,311.2500	08/30/2021	4,511.0000	EXERCISE	149,813	149,813				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/30/2021	4,525.5000	08/30/2021	4,511.0000	EXERCISE	(9,425)	(9,425)				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/30/2021	4,525.5000	08/30/2021	4,511.0000	EXERCISE	(20,300)	(20,300)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/30/2021	4,525.5000	08/30/2021	4,511.2500	EXERCISE	(4,988)	(4,988)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/30/2021	4,525.5000	08/30/2021	4,511.2500	EXERCISE	(713)	(713)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/30/2021	4,530.0000	08/30/2021	4,511.2500	EXERCISE	(11,250)	(11,250)				
	53		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/01/2021	4,311.2500	08/31/2021	4,520.5000	EXERCISE	554,513	554,513				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/01/2021	4,311.2500	08/31/2021	4,526.2500	EXERCISE	440,750	440,750				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/01/2021	4,311.2500	08/31/2021	4,526.2500	EXERCISE	21,500	21,500				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/01/2021	4,311.2500	08/31/2021	4,526.2500	EXERCISE	75,250	75,250				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/31/2021	4,525.0000	08/31/2021	4,526.2500	EXERCISE	2,438	2,438				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/31/2021	4,525.0000	08/31/2021	4,526.2500	EXERCISE	2,438	2,438				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/31/2021	4,527.5000	08/31/2021	4,526.2500	EXERCISE	(938)	(938)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/31/2021	4,527.5000	08/31/2021	4,526.5000	EXERCISE	(800)	(800)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/31/2021	4,527.5000	08/31/2021	4,526.5000	EXERCISE	(1,200)	(1,200)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/31/2021	4,522.7500	08/31/2021	4,526.5000	EXERCISE	3,938	3,938				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/31/2021	4,522.7500	08/31/2021	4,526.5000	EXERCISE	2,813	2,813				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/31/2021	4,524.7500	08/31/2021	4,526.5000	EXERCISE	1,050	1,050				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/31/2021	4,524.7500	08/31/2021	4,526.5000	EXERCISE	963	963				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/31/2021	4,523.2500	08/31/2021	4,526.5000	EXERCISE	1,625	1,625				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/31/2021	4,523.0000	08/31/2021	4,526.5000	EXERCISE	1,050	1,050				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/31/2021	4,523.2500	08/31/2021	4,526.5000	EXERCISE	488	488				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/31/2021	4,522.5000	08/31/2021	4,526.5000	EXERCISE	200	200				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/31/2021	4,523.0000	08/31/2021	4,526.5000	EXERCISE	175	175				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/01/2021	4,523.5000	09/01/2021	4,526.0000	EXERCISE	1,375	1,375				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/01/2021	4,523.5000	09/01/2021	4,526.0000	EXERCISE	2,000	2,000				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/01/2021	4,523.5000	09/01/2021	4,526.2500	EXERCISE	1,513	1,513				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/01/2021	4,523.5000	09/01/2021	4,527.0000	EXERCISE	700	700				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/01/2021	4,523.0000	09/01/2021	4,527.0000	EXERCISE	200	200				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/02/2021	4,536.7500	09/02/2021	4,521.3000	EXERCISE	(9,270)	(9,270)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/02/2021	4,536.7500	09/02/2021	4,525.2500	EXERCISE	(4,600)	(4,600)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/02/2021	4,536.7500	09/02/2021	4,538.7500	EXERCISE	3,000	3,000				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/02/2021	4,536.7500	09/02/2021	4,538.7500	EXERCISE	2,900	2,900				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/02/2021	4,536.7500	09/02/2021	4,539.5000	EXERCISE	5,638	5,638				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/02/2021	4,536.7500	09/02/2021	4,539.5000	EXERCISE	1,100	1,100				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/02/2021	4,534.0000	09/02/2021	4,539.5000	EXERCISE	4,950	4,950				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/02/2021	4,530.5000	09/02/2021	4,539.5000	EXERCISE	7,650	7,650				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/01/2021	4,311.2500	09/03/2021	4,530.5000	EXERCISE	394,650	394,650				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/08/2021	4,312.0000	09/03/2021	4,530.5000	EXERCISE	535,325	535,325				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/08/2021	4,313.5000	09/03/2021	4,530.5000	EXERCISE	249,550	249,550				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/08/2021	4,313.5000	09/03/2021	4,530.5000	EXERCISE	97,650	97,650				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/08/2021	4,314.0000	09/03/2021	4,530.5000	EXERCISE	324,750	324,750				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/08/2021	4,313.5000	09/03/2021	4,530.5000	EXERCISE	282,100	282,100				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/08/2021	4,312.0000	09/03/2021	4,530.5000	EXERCISE	262,200	262,200				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/08/2021	4,313.7500	09/03/2021	4,530.5000	EXERCISE	32,513	32,513				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/08/2021	4,313.7500	09/03/2021	4,533.0000	EXERCISE	131,550	131,550				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/08/2021	4,313.7500	09/03/2021	4,533.0000	EXERCISE	54,813	54,813				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/08/2021	4,313.7500	09/03/2021	4,533.0000	EXERCISE	76,738	76,738				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/08/2021	4,314.7500	09/03/2021	4,533.0000	EXERCISE	87,300	87,300				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/09/2021	4,355.5000	09/03/2021	4,533.0000	EXERCISE	8,875	8,875				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/09/2021	4,355.5000	09/03/2021	4,533.2500	EXERCISE	124,425	124,425				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/09/2021	4,355.5000	09/03/2021	4,533.2500	EXERCISE	106,650	106,650				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/09/2021	4,355.5000	09/03/2021	4,534.2500	EXERCISE	223,438	223,438				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/09/2021	4,354.2500	09/03/2021	4,534.2500	EXERCISE	27,000	27,000				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/09/2021	4,354.2500	09/03/2021	4,534.2500	EXERCISE	135,000	135,000				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/14/2021	4,369.2500	09/03/2021	4,534.2500	EXERCISE	123,750	123,750				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/14/2021	4,369.2500	09/03/2021	4,535.2000	EXERCISE	41,488	41,488				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/14/2021	4,371.7500	09/03/2021	4,535.2000	EXERCISE	57,208	57,208				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/15/2021	4,353.5000	09/03/2021	4,535.2000	EXERCISE	254,380	254,380				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/03/2021	4,538.2500	09/03/2021	4,535.2000	EXERCISE	(3,508)	(3,508)				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/03/2021	4,538.2500	09/03/2021	4,535.2000	EXERCISE	(5,185)	(5,185)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/03/2021	4,530.7500	09/03/2021	4,535.2000	EXERCISE	5,563	5,563				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/15/2021	4,353.5000	09/07/2021	4,518.0000	EXERCISE	197,400	197,400				
	52		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/15/2021	4,353.5000	09/07/2021	4,523.0000	EXERCISE	440,700	440,700				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/15/2021	4,353.5000	09/07/2021	4,524.5000	EXERCISE	59,850	59,850				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/15/2021	4,353.5000	09/07/2021	4,524.5000	EXERCISE	68,400	68,400				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/15/2021	4,353.5000	09/07/2021	4,525.0000	EXERCISE	265,825	265,825				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/21/2021	4,346.7500	09/07/2021	4,525.0000	EXERCISE	62,388	62,388				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/21/2021	4,345.2500	09/07/2021	4,525.0000	EXERCISE	26,963	26,963				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/22/2021	4,362.2500	09/07/2021	4,525.0000	EXERCISE	325,500	325,500				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/22/2021	4,362.2500	09/07/2021	4,525.0000	EXERCISE	260,400	260,400				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/22/2021	4,362.2500	09/07/2021	4,525.0000	EXERCISE	252,263	252,263				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/22/2021	4,362.2500	09/07/2021	4,534.4000	EXERCISE	180,758	180,758				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/22/2021	4,362.5000	09/07/2021	4,534.4000	EXERCISE	343,800	343,800				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/22/2021	4,362.0000	09/07/2021	4,534.4000	EXERCISE	51,720	51,720				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/22/2021	4,362.0000	09/07/2021	4,534.4000	EXERCISE	215,500	215,500				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/22/2021	4,362.0000	09/07/2021	4,534.4000	EXERCISE	232,740	232,740				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/22/2021	4,362.5000	09/07/2021	4,534.4000	EXERCISE	68,760	68,760				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/22/2021	4,361.7500	09/07/2021	4,534.4000	EXERCISE	8,633	8,633				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/07/2021	4,525.7500	09/07/2021	4,534.4000	EXERCISE	2,163	2,163				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/22/2021	4,362.5000	09/08/2021	4,519.3000	EXERCISE	250,880	250,880				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/29/2021	4,412.5000	09/08/2021	4,519.3000	EXERCISE	128,160	128,160				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/29/2021	4,411.0000	09/08/2021	4,519.3000	EXERCISE	81,225	81,225				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/29/2021	4,411.2500	09/08/2021	4,519.3000	EXERCISE	27,013	27,013				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/29/2021	4,412.2500	09/08/2021	4,519.3000	EXERCISE	5,353	5,353				
	64		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/08/2021	4,512.2500	09/08/2021	4,519.3000	EXERCISE	22,560	22,560				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/08/2021	4,513.0000	09/08/2021	4,519.3000	EXERCISE	4,725	4,725				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/08/2021	4,519.2500	09/08/2021	4,519.3000	EXERCISE	20	20				
	97		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/29/2021	4,412.5000	09/09/2021	4,512.6000	EXERCISE	485,485	485,485				
	62		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/29/2021	4,412.5000	09/09/2021	4,512.6000	EXERCISE	310,310	310,310				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/29/2021	4,419.0000	09/09/2021	4,512.6000	EXERCISE	70,200	70,200				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/29/2021	4,421.0000	09/09/2021	4,512.6000	EXERCISE	41,220	41,220				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/29/2021	4,418.7500	09/09/2021	4,512.6000	EXERCISE	9,385	9,385				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	07/29/2021	4,421.0000	09/10/2021	4,482.7500	EXERCISE	37,050	37,050				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/03/2021	4,411.7500	09/10/2021	4,482.7500	EXERCISE	138,450	138,450				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/03/2021	4,411.7500	09/10/2021	4,483.0000	EXERCISE	21,375	21,375				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/03/2021	4,411.7500	09/10/2021	4,483.2500	EXERCISE	3,575	3,575				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/03/2021	4,414.7500	09/10/2021	4,483.2500	EXERCISE	92,475	92,475				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/03/2021	4,414.7500	09/10/2021	4,483.7500	EXERCISE	27,600	27,600				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/04/2021	4,394.2500	09/10/2021	4,483.7500	EXERCISE	40,275	40,275				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/04/2021	4,394.2500	09/10/2021	4,484.5000	EXERCISE	31,588	31,588				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/04/2021	4,407.7500	09/10/2021	4,484.5000	EXERCISE	15,350	15,350				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/05/2021	4,420.5000	09/10/2021	4,484.5000	EXERCISE	32,000	32,000				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/05/2021	4,420.5000	09/10/2021	4,489.7500	EXERCISE	93,488	93,488				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/05/2021	4,420.5000	09/10/2021	4,490.2500	EXERCISE	59,288	59,288				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/06/2021	4,431.2500	09/10/2021	4,490.2500	EXERCISE	64,900	64,900				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/06/2021	4,428.0000	09/10/2021	4,490.2500	EXERCISE	9,338	9,338				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/06/2021	4,428.0000	09/10/2021	4,490.2500	EXERCISE	31,125	31,125				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/06/2021	4,417.0000	09/10/2021	4,490.2500	EXERCISE	40,288	40,288				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/09/2021	4,426.7500	09/10/2021	4,490.2500	EXERCISE	53,975	53,975				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/09/2021	4,426.7500	09/10/2021	4,490.5000	EXERCISE	105,188	105,188				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/09/2021	4,426.7500	09/10/2021	4,490.7500	EXERCISE	51,200	51,200				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/12/2021	4,454.2500	09/10/2021	4,490.7500	EXERCISE	5,475	5,475				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/12/2021	4,454.2500	09/10/2021	4,490.7500	EXERCISE	34,675	34,675				
	52		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/12/2021	4,454.2500	09/10/2021	4,491.5000	EXERCISE	96,850	96,850				
	55		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/12/2021	4,454.2500	09/10/2021	4,492.3000	EXERCISE	104,638	104,638				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/12/2021	4,449.7500	09/10/2021	4,492.3000	EXERCISE	59,570	59,570				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/12/2021	4,455.7500	09/10/2021	4,492.3000	EXERCISE	36,550	36,550				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/12/2021	4,442.2500	09/10/2021	4,492.3000	EXERCISE	47,548	47,548				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/13/2021	4,460.5000	09/10/2021	4,492.3000	EXERCISE	39,750	39,750				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/13/2021	4,453.5000	09/10/2021	4,492.3000	EXERCISE	1,940	1,940				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/13/2021	4,453.5000	09/10/2021	4,492.3000	EXERCISE	27,160	27,160				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/13/2021	4,453.5000	09/10/2021	4,492.3000	EXERCISE	23,280	23,280				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/13/2021	4,462.2500	09/10/2021	4,492.3000	EXERCISE	3,005	3,005				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/18/2021	4,441.7500	09/10/2021	4,492.3000	EXERCISE	55,605	55,605				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/18/2021	4,414.0000	09/10/2021	4,492.3000	EXERCISE	46,980	46,980				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/18/2021	4,445.5000	09/10/2021	4,492.3000	EXERCISE	16,380	16,380				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/18/2021	4,441.7500	09/10/2021	4,492.3000	EXERCISE	15,165	15,165				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/18/2021	4,396.0000	09/10/2021	4,492.3000	EXERCISE	19,260	19,260				
	46		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/20/2021	4,398.7500	09/10/2021	4,492.3000	EXERCISE	215,165	215,165				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/20/2021	4,437.4700	09/10/2021	4,492.3000	EXERCISE	65,796	65,796				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/20/2021	4,398.7500	09/10/2021	4,492.3000	EXERCISE	23,388	23,388				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/20/2021	4,437.4700	09/13/2021	4,447.7500	EXERCISE	1,542	1,542				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/20/2021	4,437.4700	09/13/2021	4,449.0000	EXERCISE	12,107	12,107				
	229		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/20/2021	4,437.4700	09/13/2021	4,458.3000	EXERCISE	238,504	238,504				
	90		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/20/2021	4,437.4700	09/13/2021	4,463.2500	EXERCISE	116,010	116,010				
	70		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/20/2021	4,437.4700	09/13/2021	4,463.2500	EXERCISE	90,230	90,230				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/20/2021	4,437.4700	09/13/2021	4,463.5000	EXERCISE	28,633	28,633				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/20/2021	4,437.4700	09/13/2021	4,463.5000	EXERCISE	10,412	10,412				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/24/2021	4,483.0000	09/13/2021	4,463.5000	EXERCISE	(15,600)	(15,600)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/24/2021	4,483.0000	09/13/2021	4,463.7500	EXERCISE	(1,925)	(1,925)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/24/2021	4,483.0000	09/13/2021	4,463.7500	EXERCISE	(963)	(963)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/24/2021	4,483.0000	09/13/2021	4,463.7500	EXERCISE	(963)	(963)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/24/2021	4,483.0000	09/13/2021	4,468.7500	EXERCISE	(7,838)	(7,838)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/24/2021	4,483.0000	09/13/2021	4,469.0000	EXERCISE	(4,200)	(4,200)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/24/2021	4,482.7500	09/13/2021	4,469.0000	EXERCISE	(8,250)	(8,250)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/24/2021	4,487.7500	09/13/2021	4,469.0000	EXERCISE	(8,438)	(8,438)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/24/2021	4,482.7500	09/13/2021	4,469.0000	EXERCISE	(1,375)	(1,375)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/25/2021	4,483.7500	09/13/2021	4,469.0000	EXERCISE	(7,375)	(7,375)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/25/2021	4,483.7500	09/13/2021	4,469.0000	EXERCISE	(4,425)	(4,425)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/25/2021	4,492.2500	09/14/2021	4,457.7500	EXERCISE	(34,500)	(34,500)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/14/2021	4,493.7500	09/14/2021	4,468.9000	EXERCISE	(14,910)	(14,910)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/25/2021	4,496.0000	09/14/2021	4,468.9000	EXERCISE	(16,260)	(16,260)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/25/2021	4,488.0000	09/14/2021	4,468.9000	EXERCISE	(7,640)	(7,640)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/25/2021	4,483.7500	09/14/2021	4,468.9000	EXERCISE	(3,713)	(3,713)				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/26/2021	4,470.0000	09/14/2021	4,468.9000	EXERCISE	(1,595)	(1,595)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	08/26/2021	4,468.5000	09/14/2021	4,468.9000	EXERCISE	480	480				
	58		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/01/2021	4,523.5000	09/14/2021	4,468.9000	EXERCISE	(158,340)	(158,340)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/01/2021	4,523.5000	09/14/2021	4,468.9000	EXERCISE	(51,870)	(51,870)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/01/2021	4,533.2500	09/14/2021	4,468.9000	EXERCISE	(48,263)	(48,263)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/01/2021	4,529.5000	09/14/2021	4,468.9000	EXERCISE	(21,210)	(21,210)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/01/2021	4,529.5000	09/14/2021	4,468.9000	EXERCISE	(6,060)	(6,060)				
	147		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/02/2021	4,536.7500	09/14/2021	4,468.9000	EXERCISE	(498,698)	(498,698)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/02/2021	4,537.0000	09/14/2021	4,468.9000	EXERCISE	(44,265)	(44,265)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/02/2021	4,537.0000	09/14/2021	4,468.9000	EXERCISE	(44,265)	(44,265)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	09/17/2021	BAML -	09/02/2021	4,536.7500	09/14/2021	4,468.9000	EXERCISE	(30,533)	(30,533)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/14/2021	4,459.0000	09/14/2021	4,432.5000	EXERCISE	(21,200)	(21,200)				
	47		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/14/2021	4,459.0000	09/14/2021	4,434.2500	EXERCISE	(58,163)	(58,163)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	52		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/14/2021	4,459.0000	09/14/2021	4,434.2500	EXERCISE	(64,350)	(64,350)				
	69		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/14/2021	4,459.0000	09/14/2021	4,440.7500	EXERCISE	(62,963)	(62,963)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/02/2021	4,511.6500	09/15/2021	4,440.5000	EXERCISE	(42,690)	(42,690)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/03/2021	4,525.5000	09/15/2021	4,440.5000	EXERCISE	(55,250)	(55,250)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/03/2021	4,525.5000	09/15/2021	4,470.5000	EXERCISE	(22,000)	(22,000)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/15/2021	4,444.2500	09/15/2021	4,470.5000	EXERCISE	22,313	22,313				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/15/2021	4,443.0000	09/15/2021	4,470.5000	EXERCISE	20,625	20,625				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/15/2021	4,444.2500	09/15/2021	4,470.5000	EXERCISE	18,375	18,375				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/15/2021	4,443.0000	09/15/2021	4,470.5000	EXERCISE	16,500	16,500				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/15/2021	4,444.0000	09/15/2021	4,470.5000	EXERCISE	13,250	13,250				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/15/2021	4,443.2500	09/15/2021	4,470.5000	EXERCISE	12,263	12,263				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/15/2021	4,443.2500	09/15/2021	4,470.5000	EXERCISE	10,900	10,900				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/15/2021	4,442.7500	09/15/2021	4,470.5000	EXERCISE	8,325	8,325				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/15/2021	4,442.7500	09/15/2021	4,470.5000	EXERCISE	4,163	4,163				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/15/2021	4,444.0000	09/15/2021	4,470.5000	EXERCISE	1,325	1,325				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/03/2021	4,525.5000	09/16/2021	4,462.2500	EXERCISE	(126,500)	(126,500)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/03/2021	4,525.5000	09/16/2021	4,462.2500	EXERCISE	(60,088)	(60,088)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/03/2021	4,525.5000	09/16/2021	4,462.2500	EXERCISE	(44,275)	(44,275)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/03/2021	4,525.5000	09/16/2021	4,463.0000	EXERCISE	(43,750)	(43,750)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/03/2021	4,525.5000	09/16/2021	4,463.0000	EXERCISE	(43,750)	(43,750)				
	67		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/16/2021	4,524.8500	09/16/2021	4,471.7500	EXERCISE	(177,885)	(177,885)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/07/2021	4,524.8500	09/16/2021	4,471.7500	EXERCISE	(45,135)	(45,135)				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/07/2021	4,524.8500	09/16/2021	4,471.7500	EXERCISE	(130,095)	(130,095)				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/08/2021	4,509.9000	09/16/2021	4,471.7500	EXERCISE	(64,855)	(64,855)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/08/2021	4,509.9000	09/16/2021	4,472.0000	EXERCISE	(5,685)	(5,685)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/08/2021	4,509.9000	09/16/2021	4,472.0000	EXERCISE	(15,160)	(15,160)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/08/2021	4,509.9000	09/16/2021	4,474.5000	EXERCISE	(19,470)	(19,470)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/08/2021	4,509.9000	09/16/2021	4,474.7500	EXERCISE	(10,545)	(10,545)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/08/2021	4,509.9000	09/16/2021	4,475.0000	EXERCISE	(24,430)	(24,430)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/08/2021	4,509.9000	09/16/2021	4,475.0000	EXERCISE	(47,115)	(47,115)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/08/2021	4,509.9000	09/16/2021	4,475.2500	EXERCISE	(3,465)	(3,465)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/08/2021	4,509.9000	09/16/2021	4,475.2500	EXERCISE	(13,860)	(13,860)				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	09/17/2021	4,431.7500	EXERCISE	19,420	19,420				
	75		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	09/17/2021	4,432.7500	EXERCISE	40,163	40,163				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	09/17/2021	4,438.0000	EXERCISE	31,920	31,920				
	45		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	09/17/2021	4,442.2500	EXERCISE	45,473	45,473				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	09/17/2021	4,450.7500	EXERCISE	21,533	21,533				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	09/17/2021	4,451.0000	EXERCISE	43,440	43,440				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	09/17/2021	4,455.5000	EXERCISE	61,901	61,901				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/20/2021	4,415.2500	09/20/2021	4,345.5000	EXERCISE	(80,213)	(80,213)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/20/2021	4,415.2500	09/20/2021	4,345.5000	EXERCISE	(59,288)	(59,288)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/20/2021	4,415.5000	09/20/2021	4,345.5000	EXERCISE	(24,500)	(24,500)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/20/2021	4,415.5000	09/20/2021	4,345.5000	EXERCISE	(14,000)	(14,000)				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/08/2021	4,509.9000	09/21/2021	4,346.0000	EXERCISE	(303,215)	(303,215)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/08/2021	4,509.9000	09/21/2021	4,346.2500	EXERCISE	(114,555)	(114,555)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/09/2021	4,485.2500	09/21/2021	4,346.2500	EXERCISE	(104,250)	(104,250)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/09/2021	4,485.2500	09/21/2021	4,352.5000	EXERCISE	(13,275)	(13,275)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/09/2021	4,485.2500	09/21/2021	4,352.7500	EXERCISE	(119,250)	(119,250)				
	67		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/09/2021	4,485.2500	09/21/2021	4,358.0000	EXERCISE	(426,288)	(426,288)				
	50		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/09/2021	4,487.0000	09/21/2021	4,358.0000	EXERCISE	(322,500)	(322,500)				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/09/2021	4,503.4000	09/21/2021	4,358.0000	EXERCISE	(276,260)	(276,260)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/09/2021	4,485.0000	09/21/2021	4,358.0000	EXERCISE	(127,000)	(127,000)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/09/2021	4,485.0000	09/21/2021	4,358.2500	EXERCISE	(19,013)	(19,013)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/09/2021	4,499.0000	09/21/2021	4,358.2500	EXERCISE	(84,450)	(84,450)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/21/2021	4,339.5000	09/21/2021	4,358.2500	EXERCISE	30,000	30,000				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/21/2021	4,366.5000	09/21/2021	4,358.2500	EXERCISE	(3,300)	(3,300)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/21/2021	4,366.5000	09/21/2021	4,361.0000	EXERCISE	(1,650)	(1,650)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/09/2021	4,503.4000	09/22/2021	4,355.0000	EXERCISE	(140,980)	(140,980)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/09/2021	4,503.4000	09/22/2021	4,355.0000	EXERCISE	(81,620)	(81,620)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/09/2021	4,503.4000	09/22/2021	4,355.2500	EXERCISE	(22,223)	(22,223)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/09/2021	4,503.4000	09/22/2021	4,355.2500	EXERCISE	(7,408)	(7,408)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/09/2021	4,503.4000	09/22/2021	4,381.7500	EXERCISE	(30,413)	(30,413)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/09/2021	4,503.4000	09/22/2021	4,381.7500	EXERCISE	(24,330)	(24,330)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/09/2021	4,503.4000	09/22/2021	4,382.0000	EXERCISE	(97,120)	(97,120)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/09/2021	4,503.4000	09/22/2021	4,382.0000	EXERCISE	(97,120)	(97,120)				
	47		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/09/2021	4,503.4000	09/22/2021	4,382.2500	EXERCISE	(284,703)	(284,703)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/09/2021	4,503.4000	09/22/2021	4,382.2500	EXERCISE	(151,438)	(151,438)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/09/2021	4,516.5000	09/22/2021	4,382.2500	EXERCISE	(100,688)	(100,688)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,449.5000	09/22/2021	4,382.2500	EXERCISE	(36,988)	(36,988)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,449.5000	09/22/2021	4,382.5000	EXERCISE	(50,250)	(50,250)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,449.5000	09/22/2021	4,382.5000	EXERCISE	(23,450)	(23,450)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,449.5000	09/22/2021	4,382.5000	EXERCISE	(60,300)	(60,300)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,450.2500	09/22/2021	4,382.5000	EXERCISE	(23,713)	(23,713)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,483.2000	09/23/2021	4,393.2500	EXERCISE	(67,463)	(67,463)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,483.2000	09/23/2021	4,393.2500	EXERCISE	(80,955)	(80,955)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,483.2000	09/23/2021	4,393.5000	EXERCISE	(31,395)	(31,395)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,483.2000	09/23/2021	4,393.5000	EXERCISE	(26,910)	(26,910)				
	89		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,483.2000	09/23/2021	4,437.5000	EXERCISE	(203,365)	(203,365)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,483.2000	09/23/2021	4,437.5000	EXERCISE	(43,415)	(43,415)				
	61		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,450.5000	09/23/2021	4,437.5000	EXERCISE	(39,650)	(39,650)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,450.7500	09/23/2021	4,437.5000	EXERCISE	(7,950)	(7,950)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,450.7500	09/23/2021	4,437.7500	EXERCISE	(3,900)	(3,900)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,450.7500	09/23/2021	4,437.7500	EXERCISE	(5,850)	(5,850)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,450.7500	09/23/2021	4,440.5000	EXERCISE	(9,738)	(9,738)				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,450.7500	09/23/2021	4,440.5000	EXERCISE	(15,888)	(15,888)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,450.7500	09/23/2021	4,443.5000	EXERCISE	(5,075)	(5,075)				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,450.5000	09/23/2021	4,443.5000	EXERCISE	(14,700)	(14,700)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,483.2000	09/23/2021	4,443.5000	EXERCISE	(29,775)	(29,775)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,450.2500	09/23/2021	4,443.5000	EXERCISE	(1,013)	(1,013)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/23/2021	4,449.5000	09/23/2021	4,443.5000	EXERCISE	(6,900)	(6,900)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/23/2021	4,449.5000	09/23/2021	4,443.5000	EXERCISE	(5,100)	(5,100)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/23/2021	4,454.5000	09/23/2021	4,443.5000	EXERCISE	(17,600)	(17,600)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/23/2021	4,443.5000	09/23/2021	4,443.5000	EXPIRATION						
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/23/2021	4,445.7500	09/23/2021	4,443.5000	EXERCISE	(2,025)	(2,025)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/23/2021	4,445.5000	09/23/2021	4,443.5000	EXERCISE	(500)	(500)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/23/2021	4,445.5000	09/23/2021	4,443.7500	EXERCISE	(438)	(438)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/23/2021	4,445.5000	09/23/2021	4,443.7500	EXERCISE	(350)	(350)				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.7600	09/24/2021	4,430.2500	EXERCISE	(35,558)	(35,558)				
	40		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.7600	09/24/2021	4,436.2500	EXERCISE	(17,027)	(17,027)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.5000	09/24/2021	4,436.2500	EXERCISE	(2,063)	(2,063)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.5000	09/24/2021	4,443.2500	EXERCISE	(688)	(688)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.5000	09/24/2021	4,443.2500	EXERCISE	(125)	(125)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.5000	09/24/2021	4,443.5000	EXERCISE	(300)	(300)				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.5000	09/24/2021	4,444.2500	EXERCISE	(350)	(350)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.5000	09/24/2021	4,444.2500	EXERCISE	(313)	(313)				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,483.2000	09/27/2021	4,431.5000	EXERCISE	(80,135)	(80,135)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,483.2000	09/27/2021	4,431.5000	EXERCISE	(82,720)	(82,720)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,483.2000	09/27/2021	4,450.7500	EXERCISE	(1,623)	(1,623)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,483.2000	09/28/2021	4,345.0000	EXERCISE	(55,280)	(55,280)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,483.2000	09/28/2021	4,345.0000	EXERCISE	(55,280)	(55,280)				
	53		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/10/2021	4,483.2000	09/28/2021	4,347.2500	EXERCISE	(360,268)	(360,268)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/13/2021	4,448.8500	09/28/2021	4,347.2500	EXERCISE	(66,040)	(66,040)				
	58		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/13/2021	4,448.8500	09/28/2021	4,347.2500	EXERCISE	(294,640)	(294,640)				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/13/2021	4,448.8500	09/28/2021	4,347.5000	EXERCISE	(197,633)	(197,633)				
	57		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/13/2021	4,448.8500	09/28/2021	4,347.5000	EXERCISE	(288,848)	(288,848)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/13/2021	4,448.8500	09/28/2021	4,347.7500	EXERCISE	(10,110)	(10,110)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/13/2021	4,448.8500	09/28/2021	4,359.2500	EXERCISE	(22,400)	(22,400)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/13/2021	4,448.8500	09/28/2021	4,359.2500	EXERCISE	(13,440)	(13,440)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/13/2021	4,448.8500	09/28/2021	4,359.5000	EXERCISE	(22,338)	(22,338)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/13/2021	4,448.8500	09/28/2021	4,359.5000	EXERCISE	(17,870)	(17,870)				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/13/2021	4,448.8500	09/28/2021	4,368.5000	EXERCISE	(124,543)	(124,543)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/13/2021	4,448.8500	09/28/2021	4,368.5000	EXERCISE	(48,210)	(48,210)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/13/2021	4,461.2500	09/28/2021	4,368.5000	EXERCISE	(37,100)	(37,100)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/13/2021	4,461.2500	09/28/2021	4,368.5000	EXERCISE	(4,638)	(4,638)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/28/2021	4,345.7500	09/28/2021	4,368.5000	EXERCISE	6,825	6,825				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/28/2021	4,346.0000	09/28/2021	4,368.5000	EXERCISE	1,125	1,125				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/28/2021	4,346.0000	09/28/2021	4,423.2500	EXERCISE	7,725	7,725				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/28/2021	4,345.7500	09/28/2021	4,423.2500	EXERCISE	3,875	3,875				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/28/2021	4,346.2500	09/28/2021	4,423.2500	EXERCISE	3,850	3,850				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/28/2021	4,346.2500	09/28/2021	4,423.2500	EXERCISE	3,850	3,850				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/13/2021	4,462.2500	09/29/2021	4,349.7500	EXERCISE	(230,625)	(230,625)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/13/2021	4,462.5000	09/29/2021	4,349.7500	EXERCISE	(16,913)	(16,913)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/13/2021	4,462.5000	09/29/2021	4,349.7500	EXERCISE	(180,400)	(180,400)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/13/2021	4,462.2500	09/29/2021	4,349.7500	EXERCISE	(106,875)	(106,875)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/13/2021	4,462.2500	09/29/2021	4,350.0000	EXERCISE	(61,738)	(61,738)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/13/2021	4,461.7500	09/29/2021	4,350.0000	EXERCISE	(61,463)	(61,463)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/13/2021	4,461.7500	09/29/2021	4,350.0000	EXERCISE	(44,700)	(44,700)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/13/2021	4,461.7500	09/29/2021	4,350.0000	EXERCISE	(89,400)	(89,400)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/13/2021	4,461.2500	09/29/2021	4,350.0000	EXERCISE	(11,125)	(11,125)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/29/2021	4,347.7500	09/29/2021	4,350.0000	EXERCISE	113	113				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/29/2021	4,347.7500	09/29/2021	4,350.2500	EXERCISE	3,125	3,125				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/29/2021	4,347.5000	09/29/2021	4,350.2500	EXERCISE	963	963				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/29/2021	4,347.5000	09/29/2021	4,350.2500	EXERCISE	1,513	1,513				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/29/2021	4,348.0000	09/29/2021	4,350.2500	EXERCISE	900	900				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/29/2021	4,348.0000	09/29/2021	4,350.5000	EXERCISE	250	250				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/29/2021	4,348.0000	09/29/2021	4,350.5000	EXERCISE	625	625				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/13/2021	4,462.5000	09/30/2021	4,302.7500	EXERCISE	(391,388)	(391,388)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/13/2021	4,462.5000	09/30/2021	4,302.7500	EXERCISE	(95,850)	(95,850)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/14/2021	4,459.0000	09/30/2021	4,302.7500	EXERCISE	(101,563)	(101,563)				
	83		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/14/2021	4,459.0000	09/30/2021	4,302.7500	EXERCISE	(648,438)	(648,438)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/14/2021	4,459.0000	09/30/2021	4,303.0000	EXERCISE	(148,200)	(148,200)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/14/2021	4,459.0000	09/30/2021	4,303.0000	EXERCISE	(163,800)	(163,800)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/14/2021	4,459.0000	09/30/2021	4,303.2500	EXERCISE	(116,813)	(116,813)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/14/2021	4,459.0000	09/30/2021	4,303.2500	EXERCISE	(93,450)	(93,450)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/14/2021	4,459.0000	09/30/2021	4,303.5000	EXERCISE	(62,200)	(62,200)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/14/2021	4,459.0000	09/30/2021	4,303.5000	EXERCISE	(54,425)	(54,425)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/14/2021	4,459.0000	09/30/2021	4,303.7500	EXERCISE	(85,388)	(85,388)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/14/2021	4,464.7500	09/30/2021	4,303.7500	EXERCISE	(16,100)	(16,100)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/14/2021	4,464.7500	09/30/2021	4,303.7500	EXERCISE	(80,500)	(80,500)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/14/2021	4,464.7500	09/30/2021	4,303.7500	EXERCISE	(64,400)	(64,400)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/14/2021	4,464.7500	09/30/2021	4,304.0000	EXERCISE	(8,038)	(8,038)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	09/30/2021	4,304.0000	EXERCISE	(11,804)	(11,804)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	09/30/2021	4,304.0000	EXERCISE	(11,804)	(11,804)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	09/30/2021	4,311.5000	EXERCISE	(132,648)	(132,648)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	09/30/2021	4,311.5000	EXERCISE	(165,810)	(165,810)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	09/30/2021	4,311.7500	EXERCISE	(16,544)	(16,544)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	09/30/2021	4,313.0000	EXERCISE	(141,752)	(141,752)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	09/30/2021	4,313.0000	EXERCISE	(70,876)	(70,876)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	09/30/2021	4,313.2500	EXERCISE	(38,077)	(38,077)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	09/30/2021	4,313.2500	EXERCISE	(27,198)	(27,198)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	09/30/2021	4,315.0000	EXERCISE	(16,056)	(16,056)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	09/30/2021	4,317.2500	EXERCISE	(15,719)	(15,719)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	09/30/2021	4,317.2500	EXERCISE	(5,240)	(5,240)				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	09/30/2021	4,319.7500	EXERCISE	(184,122)	(184,122)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	43		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	09/30/2021	4,319.7500	EXERCISE	(219,924)	(219,924)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	09/30/2021	4,363.0000	EXERCISE	(64,944)	(64,944)				
	50		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	10/04/2021	4,292.0000	EXERCISE	(325,100)	(325,100)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	10/04/2021	4,292.0000	EXERCISE	(71,522)	(71,522)				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/04/2021	4,294.0000	10/04/2021	4,292.0000	EXERCISE	(3,700)	(3,700)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/04/2021	4,294.0000	10/04/2021	4,292.2500	EXERCISE	(788)	(788)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/04/2021	4,294.0000	10/04/2021	4,292.2500	EXERCISE	(1,138)	(1,138)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/04/2021	4,294.0000	10/04/2021	4,292.2500	EXERCISE	(1,488)	(1,488)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/04/2021	4,294.0000	10/04/2021	4,292.5000	EXERCISE	(825)	(825)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/04/2021	4,294.0000	10/04/2021	4,292.5000	EXERCISE	(225)	(225)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/04/2021	4,293.0000	10/04/2021	4,292.7500	EXERCISE	(213)	(213)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/04/2021	4,293.0000	10/04/2021	4,292.7500	EXERCISE	(13)	(13)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/04/2021	4,293.0000	10/04/2021	4,292.7500	EXERCISE	(150)	(150)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/04/2021	4,292.7500	10/04/2021	4,292.7500	EXPIRATION						
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/04/2021	4,292.7500	10/04/2021	4,350.7500	EXERCISE	5,800	5,800				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/04/2021	4,293.7500	10/04/2021	4,350.7500	EXERCISE	25,650	25,650				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/04/2021	4,293.7500	10/04/2021	4,351.0000	EXERCISE	5,725	5,725				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/04/2021	4,293.7500	10/04/2021	4,351.0000	EXERCISE	31,488	31,488				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/04/2021	4,292.7500	10/04/2021	4,351.0000	EXERCISE	5,825	5,825				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	10/05/2021	4,273.0000	EXERCISE	(245,916)	(245,916)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	10/05/2021	4,285.5000	EXERCISE	(34,135)	(34,135)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	10/05/2021	4,285.7500	EXERCISE	(149,919)	(149,919)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	10/05/2021	4,286.0000	EXERCISE	(47,614)	(47,614)				
	131		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	10/05/2021	4,334.7500	EXERCISE	(571,750)	(571,750)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/05/2021	4,347.0000	10/05/2021	4,334.7500	EXERCISE	(5,513)	(5,513)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/05/2021	4,347.0000	10/05/2021	4,358.0000	EXERCISE	14,850	14,850				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/05/2021	4,336.5000	10/05/2021	4,358.0000	EXERCISE	37,625	37,625				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	10/06/2021	4,334.7500	EXERCISE	(17,458)	(17,458)				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	10/06/2021	4,353.0000	EXERCISE	(89,752)	(89,752)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/06/2021	4,304.2500	10/06/2021	4,353.0000	EXERCISE	29,250	29,250				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/06/2021	4,304.2500	10/06/2021	4,353.0000	EXERCISE	46,313	46,313				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/06/2021	4,305.0000	10/06/2021	4,353.0000	EXERCISE	43,200	43,200				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,424.5000	10/07/2021	4,390.5000	EXERCISE	(1,700)	(1,700)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,424.5000	10/07/2021	4,390.7500	EXERCISE	(21,938)	(21,938)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,424.5000	10/07/2021	4,390.7500	EXERCISE	(25,313)	(25,313)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,424.5000	10/07/2021	4,391.2500	EXERCISE	(23,275)	(23,275)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	10/07/2021	4,391.2500	EXERCISE	(49,264)	(49,264)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,422.0400	10/07/2021	4,391.2500	EXERCISE	(10,777)	(10,777)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/17/2021	4,458.2500	10/07/2021	4,391.2500	EXERCISE	(23,450)	(23,450)				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/20/2021	4,415.7500	10/07/2021	4,391.2500	EXERCISE	(35,525)	(35,525)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/20/2021	4,416.5000	10/07/2021	4,391.2500	EXERCISE	(8,838)	(8,838)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/20/2021	4,416.5000	10/07/2021	4,391.5000	EXERCISE	(1,250)	(1,250)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/20/2021	4,416.5000	10/07/2021	4,415.5000	EXERCISE	(200)	(200)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/20/2021	4,416.5000	10/07/2021	4,419.0000	EXERCISE	1,875	1,875				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/20/2021	4,415.7500	10/07/2021	4,419.0000	EXERCISE	3,413	3,413				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/20/2021	4,415.5000	10/07/2021	4,419.0000	EXERCISE	2,800	2,800				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/20/2021	4,415.5000	10/07/2021	4,419.0000	EXERCISE	700	700				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/07/2021	4,417.7500	10/07/2021	4,419.0000	EXERCISE	1,438	1,438				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/07/2021	4,368.2500	10/07/2021	4,419.0000	EXERCISE	32,988	32,988				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/07/2021	4,368.5000	10/07/2021	4,419.0000	EXERCISE	25,250	25,250				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/07/2021	4,368.5000	10/07/2021	4,419.2500	EXERCISE	2,538	2,538				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/07/2021	4,368.5000	10/07/2021	4,419.2500	EXERCISE	2,538	2,538				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/11/2021	4,369.0000	10/11/2021	4,371.2500	EXERCISE	450	450				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/20/2021	4,416.5000	10/12/2021	4,337.5000	EXERCISE	(67,150)	(67,150)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/20/2021	4,416.5000	10/12/2021	4,337.5000	EXERCISE	(23,700)	(23,700)				
	56		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.7600	10/12/2021	4,337.5000	EXERCISE	(300,338)	(300,338)				
	53		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.7600	10/12/2021	4,347.5000	EXERCISE	(257,748)	(257,748)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.7600	10/12/2021	4,348.0000	EXERCISE	(38,705)	(38,705)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.7600	10/12/2021	4,348.2500	EXERCISE	(101,339)	(101,339)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.7600	10/12/2021	4,348.5000	EXERCISE	(28,879)	(28,879)				
	60		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.7600	10/12/2021	4,350.0000	EXERCISE	(284,291)	(284,291)				
	85		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.7600	10/12/2021	4,350.0000	EXERCISE	(402,745)	(402,745)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/12/2021	4,350.2500	10/12/2021	4,350.0000	EXERCISE	(238)	(238)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/12/2021	4,350.2500	10/12/2021	4,350.0000	EXERCISE	(213)	(213)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.7600	10/13/2021	4,354.0000	EXERCISE	(22,691)	(22,691)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.7600	10/13/2021	4,354.0000	EXERCISE	(45,382)	(45,382)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.7600	10/13/2021	4,354.2500	EXERCISE	(36,205)	(36,205)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.7600	10/13/2021	4,354.2500	EXERCISE	(4,526)	(4,526)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.7600	10/13/2021	4,354.5000	EXERCISE	(63,184)	(63,184)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.7600	10/13/2021	4,354.5000	EXERCISE	(112,829)	(112,829)				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.7600	10/13/2021	4,354.7500	EXERCISE	(130,520)	(130,520)				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.7600	10/13/2021	4,354.7500	EXERCISE	(148,522)	(148,522)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/13/2021	4,333.5000	10/13/2021	4,354.7500	EXERCISE	5,313	5,313				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/13/2021	4,333.5000	10/13/2021	4,355.0000	EXERCISE	1,075	1,075				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.7600	10/14/2021	4,360.0000	EXERCISE	(25,429)	(25,429)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.7600	10/14/2021	4,360.2500	EXERCISE	(25,354)	(25,354)				
	117		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.7600	10/14/2021	4,415.2500	EXERCISE	(172,654)	(172,654)				
	61		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.7600	10/14/2021	4,428.2500	EXERCISE	(50,366)	(50,366)				
	92		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.7600	10/14/2021	4,428.2500	EXERCISE	(75,962)	(75,962)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	09/24/2021	4,444.7600	10/14/2021	4,428.5000	EXERCISE	(4,066)	(4,066)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,303.7500	10/14/2021	4,428.5000	EXERCISE	118,513	118,513				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,303.7500	10/14/2021	4,428.5000	EXERCISE	149,700	149,700				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,303.7500	10/14/2021	4,428.7500	EXERCISE	231,250	231,250				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,303.7500	10/14/2021	4,428.7500	EXERCISE	193,750	193,750				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,303.7500	10/14/2021	4,428.7500	EXERCISE	6,250	6,250				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,289.0000	10/14/2021	4,428.7500	EXERCISE	174,688	174,688				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,273.2500	10/14/2021	4,428.7500	EXERCISE	132,175	132,175				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,303.5000	10/14/2021	4,428.7500	EXERCISE	62,625	62,625				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,303.5000	10/14/2021	4,429.0000	EXERCISE	18,825	18,825				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,303.5000	10/14/2021	4,429.0000	EXERCISE	25,100	25,100				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,303.5000	10/14/2021	4,429.0000	EXERCISE	43,925	43,925				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,273.0000	10/14/2021	4,429.0000	EXERCISE	15,600	15,600				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,273.0000	10/14/2021	4,429.2500	EXERCISE	23,438	23,438				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,310.5000	10/14/2021	4,429.2500	EXERCISE	5,938	5,938				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,310.5000	10/14/2021	4,429.2500	EXERCISE	17,813	17,813				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,273.5000	10/14/2021	4,429.2500	EXERCISE	15,575	15,575				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,303.2500	10/14/2021	4,429.2500	EXERCISE	6,300	6,300				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,310.7500	10/15/2021	4,433.5000	EXERCISE	208,675	208,675				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,310.5000	10/15/2021	4,433.5000	EXERCISE	12,300	12,300				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,310.5000	10/15/2021	4,433.5000	EXERCISE	6,150	6,150				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,346.6400	10/18/2021	4,453.0000	EXERCISE	260,582	260,582				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,346.6400	10/18/2021	4,475.7500	EXERCISE	38,733	38,733				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,310.7500	10/18/2021	4,475.7500	EXERCISE	198,000	198,000				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,314.0000	10/18/2021	4,475.7500	EXERCISE	121,313	121,313				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,314.0000	10/18/2021	4,475.7500	EXERCISE	32,350	32,350				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,313.7500	10/18/2021	4,475.7500	EXERCISE	24,300	24,300				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,313.7500	10/18/2021	4,475.7500	EXERCISE	16,200	16,200				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,314.2500	10/18/2021	4,475.7500	EXERCISE	8,075	8,075				
	93		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,346.6400	10/19/2021	4,506.2500	EXERCISE	742,187	742,187				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,346.6400	10/19/2021	4,507.2500	EXERCISE	265,007	265,007				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/19/2021	4,511.5000	10/19/2021	4,507.2500	EXERCISE	(4,250)	(4,250)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/19/2021	4,511.5000	10/19/2021	4,515.0000	EXERCISE	5,250	5,250				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/19/2021	4,478.0000	10/19/2021	4,515.0000	EXERCISE	3,700	3,700				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/19/2021	4,478.2500	10/19/2021	4,515.0000	EXERCISE	1,838	1,838				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/20/2021	4,525.0000	10/20/2021	4,513.0000	EXERCISE	(2,400)	(2,400)				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,346.6400	10/21/2021	4,524.5000	EXERCISE	293,469	293,469				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,346.6400	10/21/2021	4,524.5000	EXERCISE	320,148	320,148				
	75		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,346.6400	10/21/2021	4,541.2500	EXERCISE	729,788	729,788				
	75		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,346.6400	10/21/2021	4,541.2500	EXERCISE	729,788	729,788				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,346.6400	10/21/2021	4,541.5000	EXERCISE	165,631	165,631				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,350.0000	10/21/2021	4,541.5000	EXERCISE	47,875	47,875				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,350.0000	10/21/2021	4,541.5000	EXERCISE	38,300	38,300				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/01/2021	4,349.7500	10/21/2021	4,541.5000	EXERCISE	9,588	9,588				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/08/2021	4,381.9900	10/21/2021	4,541.5000	EXERCISE	7,975	7,975				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/08/2021	4,381.9900	10/21/2021	4,541.5000	EXERCISE	231,283	231,283				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/21/2021	4,536.0000	10/21/2021	4,541.5000	EXERCISE	275	275				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/21/2021	4,536.0000	10/21/2021	4,541.7500	EXERCISE	288	288				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/21/2021	4,536.0000	10/21/2021	4,541.7500	EXERCISE	2,875	2,875				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/21/2021	4,536.0000	10/21/2021	4,542.2500	EXERCISE	1,563	1,563				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/21/2021	4,536.0000	10/21/2021	4,542.2500	EXERCISE	313	313				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/21/2021	4,536.0000	10/21/2021	4,542.2500	EXERCISE	4,063	4,063				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,535.5000	10/22/2021	4,518.0000	EXERCISE	(8,750)	(8,750)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,535.5000	10/22/2021	4,518.0000	EXERCISE	(11,375)	(11,375)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,535.5000	10/22/2021	4,519.0000	EXERCISE	(12,375)	(12,375)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,535.5000	10/22/2021	4,519.0000	EXERCISE	(2,475)	(2,475)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,535.5000	10/22/2021	4,519.0000	EXERCISE	(9,075)	(9,075)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,535.5000	10/22/2021	4,519.2500	EXERCISE	(2,438)	(2,438)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,535.5000	10/22/2021	4,519.2500	EXERCISE	(1,625)	(1,625)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,535.5000	10/22/2021	4,524.2500	EXERCISE	(5,625)	(5,625)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,535.5000	10/22/2021	4,524.2500	EXERCISE	(3,938)	(3,938)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,535.5000	10/22/2021	4,525.0000	EXERCISE	(2,100)	(2,100)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,533.2500	10/22/2021	4,525.0000	EXERCISE	(2,888)	(2,888)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,533.2500	10/22/2021	4,525.0000	EXERCISE	(413)	(413)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,533.2500	10/22/2021	4,525.0000	EXERCISE	(2,475)	(2,475)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,536.2500	10/22/2021	4,525.0000	EXERCISE	(2,813)	(2,813)				
	58		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/08/2021	4,381.9900	10/26/2021	4,563.7500	EXERCISE	527,091	527,091				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/08/2021	4,381.9900	10/26/2021	4,565.2500	EXERCISE	91,628	91,628				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/08/2021	4,381.9900	10/26/2021	4,588.0000	EXERCISE	432,612	432,612				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/26/2021	4,565.7500	10/26/2021	4,588.0000	EXERCISE	31,150	31,150				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/26/2021	4,565.7500	10/26/2021	4,588.0000	EXERCISE	35,600	35,600				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/26/2021	4,565.7500	10/26/2021	4,588.0000	EXERCISE	46,725	46,725				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/26/2021	4,565.5000	10/26/2021	4,588.0000	EXERCISE	3,375	3,375				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/27/2021	4,544.5000	10/27/2021	4,566.0000	EXERCISE	18,275	18,275				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/27/2021	4,544.5000	10/27/2021	4,566.0000	EXERCISE	26,875	26,875				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/27/2021	4,566.0000	10/27/2021	4,566.2500	EXERCISE	125	125				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/27/2021	4,566.0000	10/27/2021	4,566.2500	EXERCISE	25	25				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,582.2500	10/28/2021	4,552.2500	EXERCISE	(3,000)	(3,000)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,582.2500	10/28/2021	4,552.2500	EXERCISE	(3,000)	(3,000)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,582.2500	10/28/2021	4,552.5000	EXERCISE	(17,850)	(17,850)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,582.2500	10/28/2021	4,552.5000	EXERCISE	(14,875)	(14,875)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,582.2500	10/28/2021	4,552.7500	EXERCISE	(2,950)	(2,950)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,587.7500	10/28/2021	4,552.7500	EXERCISE	(5,250)	(5,250)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,587.7500	10/28/2021	4,552.7500	EXERCISE	(26,250)	(26,250)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,587.7500	10/28/2021	4,582.0000	EXERCISE	(2,588)	(2,588)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,588.0000	10/28/2021	4,582.0000	EXERCISE	(7,500)	(7,500)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,588.0000	10/28/2021	4,582.0000	EXERCISE	(6,300)	(6,300)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,588.0000	10/28/2021	4,582.0000	EXERCISE	(600)	(600)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,587.7500	10/28/2021	4,582.0000	EXERCISE	(6,038)	(6,038)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,571.7500	10/28/2021	4,582.0000	EXERCISE	10,250	10,250				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,587.5000	10/28/2021	4,582.0000	EXERCISE	(1,100)	(1,100)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,588.5000	10/28/2021	4,582.0000	EXERCISE	(1,300)	(1,300)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,588.7500	10/28/2021	4,582.0000	EXERCISE	(338)	(338)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,588.7500	10/28/2021	4,582.2500	EXERCISE	(975)	(975)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,587.5000	10/28/2021	4,582.2500	EXERCISE	(788)	(788)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,588.5000	10/28/2021	4,582.2500	EXERCISE	(625)	(625)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,588.5000	10/28/2021	4,582.2500	EXERCISE	(313)	(313)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,588.2500	10/28/2021	4,582.2500	EXERCISE	(600)	(600)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,588.2500	10/28/2021	4,582.2500	EXERCISE	(600)	(600)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/29/2021	4,596.5000	10/29/2021	4,574.0000	EXERCISE	(12,375)	(12,375)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/29/2021	4,596.5000	10/29/2021	4,574.0000	EXERCISE	(27,000)	(27,000)				
	61		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/08/2021	4,381.9900	11/01/2021	4,596.2500	EXERCISE	653,479	653,479				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/01/2021	4,605.7500	11/01/2021	4,596.2500	EXERCISE	(12,825)	(12,825)				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/01/2021	4,605.7500	11/01/2021	4,596.2500	EXERCISE	(16,625)	(16,625)				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/01/2021	4,605.7500	11/01/2021	4,596.2500	EXERCISE	(18,525)	(18,525)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/01/2021	4,606.0000	11/01/2021	4,596.2500	EXERCISE	(7,313)	(7,313)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/01/2021	4,605.5000	11/01/2021	4,596.2500	EXERCISE	(1,388)	(1,388)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/01/2021	4,605.5000	11/01/2021	4,596.2500	EXERCISE	(925)	(925)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/01/2021	4,606.0000	11/01/2021	4,596.2500	EXERCISE	(975)	(975)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/08/2021	4,381.9900	11/02/2021	4,621.5000	EXERCISE	11,975	11,975				
	46		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/02/2021	4,623.2500	11/02/2021	4,621.5000	EXERCISE	(4,025)	(4,025)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/02/2021	4,603.5000	11/02/2021	4,621.5000	EXERCISE	12,600	12,600				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/08/2021	4,381.9900	11/03/2021	4,621.5000	EXERCISE	155,679	155,679				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/08/2021	4,381.9900	11/03/2021	4,621.5000	EXERCISE	95,802	95,802				
	91		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/08/2021	4,381.9900	11/03/2021	4,652.0000	EXERCISE	1,228,525	1,228,525				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/04/2021	4,673.2500	11/04/2021	4,663.0000	EXERCISE	(19,988)	(19,988)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/04/2021	4,673.2500	11/04/2021	4,663.0000	EXERCISE	(5,638)	(5,638)				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/04/2021	4,673.2500	11/04/2021	4,663.0000	EXERCISE	(15,888)	(15,888)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/04/2021	4,673.2500	11/04/2021	4,663.2500	EXERCISE	(7,500)	(7,500)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/04/2021	4,656.0000	11/04/2021	4,663.2500	EXERCISE	1,088	1,088				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/04/2021	4,656.0000	11/04/2021	4,663.2500	EXERCISE	5,075	5,075				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/04/2021	4,673.5000	11/04/2021	4,663.2500	EXERCISE	(6,150)	(6,150)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/04/2021	4,655.7500	11/04/2021	4,663.2500	EXERCISE	3,000	3,000				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/04/2021	4,656.0000	11/04/2021	4,663.2500	EXERCISE	725	725				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/08/2021	4,381.9900	11/05/2021	4,686.5000	EXERCISE	411,083	411,083				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/08/2021	4,381.9900	11/05/2021	4,686.5000	EXERCISE	350,181	350,181				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/08/2021	4,381.9900	11/05/2021	4,686.7500	EXERCISE	60,951	60,951				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/08/2021	4,381.9900	11/05/2021	4,686.7500	EXERCISE	91,427	91,427				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/08/2021	4,381.9900	11/05/2021	4,687.0000	EXERCISE	549,010	549,010				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/08/2021	4,381.9900	11/05/2021	4,687.0000	EXERCISE	137,253	137,253				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/05/2021	4,673.5000	11/05/2021	4,687.0000	EXERCISE	17,550	17,550				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/05/2021	4,673.2500	11/05/2021	4,687.0000	EXERCISE	688	688				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/05/2021	4,673.2500	11/05/2021	4,687.2500	EXERCISE	6,300	6,300				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/05/2021	4,673.2500	11/05/2021	4,687.2500	EXERCISE	2,100	2,100				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/05/2021	4,673.2500	11/05/2021	4,687.2500	EXERCISE	4,200	4,200				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/05/2021	4,673.2500	11/05/2021	4,687.5000	EXERCISE	2,138	2,138				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/05/2021	4,673.5000	11/05/2021	4,687.5000	EXERCISE	2,100	2,100				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/05/2021	4,673.5000	11/05/2021	4,687.5000	EXERCISE	3,500	3,500				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/08/2021	4,690.2500	11/08/2021	4,684.2500	EXERCISE	(8,400)	(8,400)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/08/2021	4,690.2500	11/08/2021	4,684.2500	EXERCISE	(3,000)	(3,000)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/08/2021	4,690.2500	11/08/2021	4,684.2500	EXERCISE	(6,300)	(6,300)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/08/2021	4,690.5000	11/08/2021	4,684.2500	EXERCISE	(3,438)	(3,438)				
	51		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/08/2021	4,381.9900	11/09/2021	4,674.5000	EXERCISE	745,889	745,889				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/08/2021	4,398.7500	11/09/2021	4,674.5000	EXERCISE	137,875	137,875				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/08/2021	4,398.7500	11/09/2021	4,675.7500	EXERCISE	27,700	27,700				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/08/2021	4,399.0000	11/09/2021	4,675.7500	EXERCISE	27,675	27,675				
	57		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/11/2021	4,373.0000	11/09/2021	4,675.7500	EXERCISE	862,838	862,838				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/11/2021	4,369.0000	11/09/2021	4,675.7500	EXERCISE	460,125	460,125				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/11/2021	4,369.0000	11/09/2021	4,675.7500	EXERCISE	153,375	153,375				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/15/2021	4,462.5000	11/09/2021	4,675.7500	EXERCISE	362,530	362,530				
	50		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/09/2021	4,678.7500	11/09/2021	4,675.7500	EXERCISE	(7,500)	(7,500)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/09/2021	4,678.7500	11/09/2021	4,676.0000	EXERCISE	(825)	(825)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/09/2021	4,678.7500	11/09/2021	4,683.7500	EXERCISE	2,750	2,750				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	110		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/15/2021	4,462.5000	11/10/2021	4,638.7500	EXERCISE	969,392	969,392				
	73		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/15/2021	4,462.5000	11/10/2021	4,638.7500	EXERCISE	643,323	643,323				
	39		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/10/2021	4,640.7500	11/10/2021	4,638.7500	EXERCISE	(3,900)	(3,900)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/10/2021	4,640.7500	11/10/2021	4,639.0000	EXERCISE	(175)	(175)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/10/2021	4,669.7500	11/10/2021	4,639.0000	EXERCISE	(7,688)	(7,688)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/10/2021	4,669.7500	11/10/2021	4,639.0000	EXERCISE	(16,913)	(16,913)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/12/2021	4,654.7500	11/12/2021	4,677.7500	EXERCISE	19,550	19,550				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/12/2021	4,654.7500	11/12/2021	4,677.7500	EXERCISE	19,550	19,550				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/12/2021	4,655.0000	11/12/2021	4,677.7500	EXERCISE	9,100	9,100				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/12/2021	4,655.0000	11/12/2021	4,677.7500	EXERCISE	7,963	7,963				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/15/2021	4,680.7500	11/15/2021	4,683.2500	EXERCISE	1,625	1,625				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/15/2021	4,680.7500	11/15/2021	4,683.2500	EXERCISE	875	875				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/15/2021	4,680.7500	11/15/2021	4,683.5000	EXERCISE	1,650	1,650				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/15/2021	4,680.7500	11/15/2021	4,683.5000	EXERCISE	1,650	1,650				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/15/2021	4,680.7500	11/15/2021	4,683.7500	EXERCISE	450	450				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/15/2021	4,680.7500	11/15/2021	4,683.7500	EXERCISE	2,850	2,850				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/15/2021	4,680.7500	11/15/2021	4,683.7500	EXERCISE	1,350	1,350				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/15/2021	4,680.5000	11/15/2021	4,683.7500	EXERCISE	1,138	1,138				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/15/2021	4,680.5000	11/15/2021	4,683.7500	EXERCISE	650	650				
	51		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/15/2021	4,462.5000	11/16/2021	4,704.5000	EXERCISE	617,108	617,108				
	66		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/15/2021	4,462.5000	11/16/2021	4,708.5000	EXERCISE	811,810	811,810				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/15/2021	4,462.5000	11/16/2021	4,708.5000	EXERCISE	233,703	233,703				
	58		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/16/2021	4,698.0000	11/16/2021	4,708.5000	EXERCISE	30,450	30,450				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/16/2021	4,698.0000	11/16/2021	4,708.7500	EXERCISE	1,075	1,075				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/16/2021	4,681.7500	11/16/2021	4,708.7500	EXERCISE	20,250	20,250				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/15/2021	4,462.5000	11/17/2021	4,685.2500	EXERCISE	144,789	144,789				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/15/2021	4,462.5000	11/17/2021	4,698.0000	EXERCISE	341,479	341,479				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/15/2021	4,462.5000	11/17/2021	4,698.2500	EXERCISE	165,027	165,027				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/18/2021	4,703.2500	11/18/2021	4,700.0000	EXERCISE	(4,063)	(4,063)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/18/2021	4,703.5000	11/18/2021	4,700.0000	EXERCISE	(4,375)	(4,375)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/18/2021	4,703.5000	11/18/2021	4,700.0000	EXERCISE	(4,200)	(4,200)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/18/2021	4,704.2500	11/18/2021	4,700.0000	EXERCISE	(1,913)	(1,913)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/18/2021	4,704.2500	11/18/2021	4,700.0000	EXERCISE	(2,975)	(2,975)				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/18/2021	4,703.2500	11/18/2021	4,700.0000	EXERCISE	(3,575)	(3,575)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/18/2021	4,703.7500	11/18/2021	4,700.0000	EXERCISE	(2,813)	(2,813)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/18/2021	4,704.0000	11/18/2021	4,700.0000	EXERCISE	(2,800)	(2,800)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/18/2021	4,704.0000	11/18/2021	4,700.0000	EXERCISE	(2,000)	(2,000)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/18/2021	4,704.0000	11/18/2021	4,700.2500	EXERCISE	(750)	(750)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/18/2021	4,689.2500	11/18/2021	4,700.2500	EXERCISE	2,200	2,200				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/18/2021	4,703.7500	11/18/2021	4,700.2500	EXERCISE	(525)	(525)				
	56		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/15/2021	4,462.5000	11/19/2021	4,693.0000	EXERCISE	645,408	645,408				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/19/2021	4,705.7500	11/19/2021	4,693.0000	EXERCISE	(10,838)	(10,838)				
	55		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/15/2021	4,462.5000	11/22/2021	4,731.2500	EXERCISE	739,071	739,071				
	42		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/22/2021	4,678.7500	11/22/2021	4,731.2500	EXERCISE	110,250	110,250				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/22/2021	4,678.7500	11/22/2021	4,731.2500	EXERCISE	18,375	18,375				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/22/2021	4,678.7500	11/22/2021	4,731.2500	EXERCISE	99,750	99,750				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/22/2021	4,701.0000	11/22/2021	4,731.2500	EXERCISE	19,663	19,663				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/22/2021	4,731.2500	11/22/2021	4,731.2500	EXPIRATION						
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/22/2021	4,678.5000	11/22/2021	4,731.2500	EXERCISE	29,013	29,013				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/22/2021	4,722.7500	11/22/2021	4,731.2500	EXERCISE	2,550	2,550				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/22/2021	4,722.7500	11/22/2021	4,731.5000	EXERCISE	1,750	1,750				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/22/2021	4,678.5000	11/22/2021	4,731.5000	EXERCISE	7,950	7,950				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/22/2021	4,678.5000	11/22/2021	4,731.5000	EXERCISE	15,900	15,900				
	50		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/15/2021	4,462.5000	11/23/2021	4,650.5000	EXERCISE	470,008	470,008				
	56		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/15/2021	4,462.5000	11/23/2021	4,650.5000	EXERCISE	526,408	526,408				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/23/2021	4,686.7500	11/23/2021	4,650.5000	EXERCISE	(41,688)	(41,688)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/23/2021	4,686.7500	11/23/2021	4,650.7500	EXERCISE	(12,600)	(12,600)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/23/2021	4,686.7500	11/23/2021	4,650.7500	EXERCISE	(18,000)	(18,000)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/23/2021	4,686.7500	11/23/2021	4,650.7500	EXERCISE	(34,200)	(34,200)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/23/2021	4,688.7500	11/23/2021	4,650.7500	EXERCISE	(9,500)	(9,500)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/23/2021	4,688.7500	11/23/2021	4,651.0000	EXERCISE	(39,638)	(39,638)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/23/2021	4,686.2500	11/23/2021	4,651.0000	EXERCISE	(14,100)	(14,100)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/23/2021	4,686.2500	11/23/2021	4,651.0000	EXERCISE	(28,200)	(28,200)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/23/2021	4,686.5000	11/23/2021	4,651.0000	EXERCISE	(12,425)	(12,425)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/23/2021	4,686.5000	11/23/2021	4,651.2500	EXERCISE	(29,963)	(29,963)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/23/2021	4,685.7500	11/23/2021	4,651.2500	EXERCISE	(6,900)	(6,900)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/23/2021	4,685.7500	11/23/2021	4,651.2500	EXERCISE	(29,325)	(29,325)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/23/2021	4,686.2500	11/23/2021	4,651.2500	EXERCISE	(12,250)	(12,250)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/23/2021	4,686.2500	11/23/2021	4,651.5000	EXERCISE	(1,738)	(1,738)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/23/2021	4,686.2500	11/23/2021	4,651.5000	EXERCISE	(3,475)	(3,475)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/23/2021	4,686.2500	11/23/2021	4,659.7500	EXERCISE	(10,600)	(10,600)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/23/2021	4,686.5000	11/23/2021	4,659.7500	EXERCISE	(24,075)	(24,075)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/23/2021	4,688.0000	11/23/2021	4,659.7500	EXERCISE	(21,188)	(21,188)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/23/2021	4,688.7500	11/23/2021	4,659.7500	EXERCISE	(21,750)	(21,750)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/23/2021	4,688.0000	11/23/2021	4,659.7500	EXERCISE	(9,888)	(9,888)				
	82		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/15/2021	4,462.5000	11/26/2021	4,589.2500	EXERCISE	519,687	519,687				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/15/2021	4,462.5000	11/26/2021	4,703.0000	EXERCISE	48,101	48,101				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/15/2021	4,462.5000	11/26/2021	4,703.0000	EXERCISE	228,478	228,478				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/15/2021	4,462.5000	11/26/2021	4,703.2500	EXERCISE	156,489	156,489				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/15/2021	4,462.5000	11/29/2021	4,650.7500	EXERCISE	291,792	291,792				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/20/2021	4,525.0000	11/29/2021	4,650.7500	EXERCISE	81,738	81,738				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/20/2021	4,525.0000	11/29/2021	4,666.0000	EXERCISE	77,550	77,550				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,664.7500	11/29/2021	4,666.0000	EXERCISE	1,375	1,375				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,600.0000	11/29/2021	4,666.0000	EXERCISE	46,200	46,200				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,600.7500	11/29/2021	4,666.0000	EXERCISE	42,413	42,413				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,599.7500	11/29/2021	4,666.0000	EXERCISE	36,438	36,438				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,600.0000	11/29/2021	4,666.0000	EXERCISE	33,000	33,000				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,600.7500	11/29/2021	4,666.0000	EXERCISE	3,263	3,263				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,600.7500	11/29/2021	4,666.0000	EXERCISE	29,363	29,363				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,599.5000	11/29/2021	4,666.0000	EXERCISE	29,925	29,925				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,601.2500	11/29/2021	4,666.0000	EXERCISE	25,900	25,900				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,601.5000	11/29/2021	4,666.0000	EXERCISE	25,800	25,800				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,601.7500	11/29/2021	4,666.0000	EXERCISE	25,700	25,700				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,601.7500	11/29/2021	4,666.0000	EXERCISE	25,700	25,700				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,599.5000	11/29/2021	4,666.0000	EXERCISE	23,275	23,275				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,601.2500	11/29/2021	4,666.0000	EXERCISE	22,663	22,663				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,599.7500	11/29/2021	4,666.0000	EXERCISE	19,875	19,875				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,601.5000	11/29/2021	4,666.0000	EXERCISE	19,350	19,350				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,601.0000	11/29/2021	4,666.0000	EXERCISE	16,250	16,250				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,600.5000	11/29/2021	4,666.0000	EXERCISE	13,100	13,100				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,600.5000	11/29/2021	4,666.0000	EXERCISE	13,100	13,100				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,602.2500	11/29/2021	4,666.0000	EXERCISE	12,750	12,750				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,602.5000	11/29/2021	4,666.0000	EXERCISE	12,700	12,700				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,599.2500	11/29/2021	4,666.0000	EXERCISE	10,013	10,013				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,600.2500	11/29/2021	4,666.0000	EXERCISE	3,288	3,288				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,600.2500	11/29/2021	4,666.2500	EXERCISE	6,600	6,600				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,600.2500	11/29/2021	4,666.2500	EXERCISE	9,900	9,900				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,602.0000	11/29/2021	4,666.2500	EXERCISE	9,638	9,638				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,599.2500	11/29/2021	4,666.2500	EXERCISE	6,700	6,700				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,601.0000	11/29/2021	4,666.2500	EXERCISE	6,525	6,525				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,602.7500	11/29/2021	4,666.2500	EXERCISE	6,350	6,350				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,603.0000	11/29/2021	4,666.2500	EXERCISE	6,325	6,325				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,603.0000	11/29/2021	4,666.2500	EXERCISE	6,325	6,325				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,602.0000	11/29/2021	4,666.2500	EXERCISE	3,213	3,213				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/29/2021	4,602.7500	11/29/2021	4,666.2500	EXERCISE	3,175	3,175				
	57		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/20/2021	4,528.5000	11/30/2021	4,571.0000	EXERCISE	121,125	121,125				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/20/2021	4,525.5000	11/30/2021	4,571.0000	EXERCISE	31,850	31,850				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/20/2021	4,525.5000	11/30/2021	4,571.2500	EXERCISE	34,313	34,313				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/20/2021	4,525.0000	11/30/2021	4,571.2500	EXERCISE	23,125	23,125				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/20/2021	4,525.2500	11/30/2021	4,571.2500	EXERCISE	6,900	6,900				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/30/2021	4,664.5000	11/30/2021	4,571.2500	EXERCISE	(79,263)	(79,263)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/30/2021	4,664.5000	11/30/2021	4,572.0000	EXERCISE	(41,625)	(41,625)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/30/2021	4,664.5000	11/30/2021	4,572.0000	EXERCISE	(106,375)	(106,375)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/30/2021	4,665.0000	11/30/2021	4,572.0000	EXERCISE	(37,200)	(37,200)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/30/2021	4,665.0000	11/30/2021	4,581.0000	EXERCISE	(21,000)	(21,000)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/30/2021	4,665.0000	11/30/2021	4,581.0000	EXERCISE	(42,000)	(42,000)				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,536.2500	12/01/2021	4,576.9100	EXERCISE	99,613	99,613				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,536.2500	12/01/2021	4,633.0000	EXERCISE	145,125	145,125				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,536.2500	12/01/2021	4,501.2500	EXERCISE	(17,500)	(17,500)				
	71		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,536.2500	12/01/2021	4,501.5000	EXERCISE	(123,363)	(123,363)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,536.2500	12/01/2021	4,501.7500	EXERCISE	(27,600)	(27,600)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/20/2021	4,528.5000	12/01/2021	4,501.7500	EXERCISE	(20,063)	(20,063)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/20/2021	4,528.5000	12/01/2021	4,502.0000	EXERCISE	(19,875)	(19,875)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/01/2021	4,576.0000	12/01/2021	4,502.0000	EXERCISE	(33,300)	(33,300)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/01/2021	4,576.0000	12/01/2021	4,550.0000	EXERCISE	(18,200)	(18,200)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/01/2021	4,632.7500	12/01/2021	4,550.0000	EXERCISE	(82,750)	(82,750)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/01/2021	4,576.0000	12/01/2021	4,550.0000	EXERCISE	(13,000)	(13,000)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/01/2021	4,576.2500	12/01/2021	4,550.0000	EXERCISE	(13,125)	(13,125)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/01/2021	4,575.7500	12/01/2021	4,550.0000	EXERCISE	(1,288)	(1,288)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/01/2021	4,575.7500	12/01/2021	4,555.7500	EXERCISE	(8,000)	(8,000)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/01/2021	4,576.2500	12/01/2021	4,555.7500	EXERCISE	(6,150)	(6,150)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/01/2021	4,576.2500	12/01/2021	4,563.2500	EXERCISE	(1,300)	(1,300)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/01/2021	4,575.7500	12/01/2021	4,563.2500	EXERCISE	(3,750)	(3,750)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/01/2021	4,575.5000	12/01/2021	4,563.2500	EXERCISE	(1,838)	(1,838)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/01/2021	4,575.5000	12/01/2021	4,563.2500	EXERCISE	(613)	(613)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,536.5000	12/02/2021	4,550.0000	EXERCISE	12,825	12,825				
	51		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,536.5000	12/02/2021	4,555.0000	EXERCISE	47,175	47,175				
	45		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,536.7500	12/02/2021	4,555.0000	EXERCISE	41,063	41,063				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,536.7500	12/02/2021	4,555.0000	EXERCISE	16,425	16,425				
	52		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,536.5000	12/02/2021	4,555.0000	EXERCISE	48,100	48,100				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,537.5000	12/02/2021	4,555.0000	EXERCISE	5,250	5,250				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,537.5000	12/02/2021	4,555.2500	EXERCISE	10,650	10,650				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,537.5000	12/02/2021	4,555.2500	EXERCISE	7,988	7,988				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,537.5000	12/02/2021	4,555.5000	EXERCISE	20,700	20,700				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,538.5000	12/02/2021	4,555.5000	EXERCISE	2,550	2,550				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,538.5000	12/02/2021	4,555.5000	EXERCISE	28,050	28,050				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,538.5000	12/02/2021	4,555.7500	EXERCISE	9,488	9,488				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,536.7500	12/02/2021	4,555.7500	EXERCISE	9,500	9,500				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,536.7500	12/02/2021	4,555.7500	EXERCISE	28,500	28,500				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,536.7500	12/02/2021	4,556.0000	EXERCISE	2,888	2,888				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,536.7500	12/02/2021	4,556.0000	EXERCISE	1,925	1,925				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,538.5000	12/02/2021	4,556.0000	EXERCISE	1,750	1,750				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,538.5000	12/02/2021	4,575.2500	EXERCISE	66,150	66,150				
	29		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,551.0000	12/02/2021	4,575.2500	EXERCISE	35,163	35,163				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,544.0000	12/02/2021	4,575.2500	EXERCISE	34,375	34,375				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,544.0000	12/02/2021	4,575.2500	EXERCISE	34,375	34,375				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,551.0000	12/02/2021	4,575.2500	EXERCISE	26,675	26,675				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,537.0000	12/02/2021	4,575.2500	EXERCISE	38,250	38,250				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,537.5000	12/02/2021	4,575.2500	EXERCISE	37,750	37,750				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/02/2021	4,519.7500	12/02/2021	4,575.2500	EXERCISE	52,725	52,725				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,537.2500	12/02/2021	4,575.2500	EXERCISE	30,400	30,400				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,536.2500	12/02/2021	4,575.2500	EXERCISE	27,300	27,300				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,538.7500	12/02/2021	4,575.2500	EXERCISE	20,075	20,075				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,537.0000	12/02/2021	4,575.2500	EXERCISE	13,388	13,388				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,537.2500	12/02/2021	4,575.2500	EXERCISE	11,400	11,400				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,538.7500	12/02/2021	4,575.2500	EXERCISE	10,950	10,950				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/25/2021	4,557.5000	12/02/2021	4,575.2500	EXERCISE	4,438	4,438				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,550.7500	12/02/2021	4,575.2500	EXERCISE	4,900	4,900				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/25/2021	4,529.5000	12/02/2021	4,575.2500	EXERCISE	6,863	6,863				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,537.7500	12/02/2021	4,575.2500	EXERCISE	3,750	3,750				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,538.0000	12/02/2021	4,575.2500	EXERCISE	3,725	3,725				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,543.7500	12/02/2021	4,575.2500	EXERCISE	1,575	1,575				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/22/2021	4,550.7500	12/02/2021	4,575.2500	EXERCISE	1,225	1,225				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/03/2021	4,536.3700	12/03/2021	4,527.2500	EXERCISE	(14,140)	(14,140)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/03/2021	4,536.3700	12/03/2021	4,527.5000	EXERCISE	(3,993)	(3,993)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/03/2021	4,536.3700	12/03/2021	4,532.5000	EXERCISE	(2,130)	(2,130)				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/03/2021	4,536.3700	12/03/2021	4,532.7500	EXERCISE	(3,441)	(3,441)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/03/2021	4,536.3700	12/03/2021	4,556.7500	EXERCISE	10,189	10,189				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/03/2021	4,536.3700	12/03/2021	4,564.5000	EXERCISE	4,219	4,219				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/03/2021	4,536.3700	12/03/2021	4,564.5000	EXERCISE	15,470	15,470				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/03/2021	4,536.3700	12/03/2021	4,564.7500	EXERCISE	14,189	14,189				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/03/2021	4,536.3700	12/03/2021	4,566.5000	EXERCISE	12,051	12,051				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/03/2021	4,536.3700	12/03/2021	4,566.5000	EXERCISE	7,532	7,532				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/03/2021	4,536.3700	12/03/2021	4,566.7500	EXERCISE	1,519	1,519				
	58		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/06/2021	4,560.0000	12/06/2021	4,537.5000	EXERCISE	(65,250)	(65,250)				
	47		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/27/2021	4,544.5000	12/06/2021	4,537.5000	EXERCISE	(16,450)	(16,450)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/06/2021	4,545.5000	12/06/2021	4,537.5000	EXERCISE	(12,800)	(12,800)				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,588.7500	12/06/2021	4,537.5000	EXERCISE	(64,063)	(64,063)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,588.7500	12/06/2021	4,582.0000	EXERCISE	(2,025)	(2,025)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/06/2021	4,555.0000	12/06/2021	4,582.0000	EXERCISE	28,350	28,350				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/25/2021	4,558.5000	12/06/2021	4,582.0000	EXERCISE	23,500	23,500				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/06/2021	4,555.0000	12/06/2021	4,582.0000	EXERCISE	12,150	12,150				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/06/2021	4,555.0000	12/06/2021	4,589.2500	EXERCISE	17,125	17,125				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/27/2021	4,565.5000	12/06/2021	4,589.2500	EXERCISE	14,250	14,250				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,588.7500	12/06/2021	4,589.2500	EXERCISE	250	250				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/06/2021	4,545.2500	12/06/2021	4,589.2500	EXERCISE	19,800	19,800				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/25/2021	4,557.5000	12/06/2021	4,589.2500	EXERCISE	11,113	11,113				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/27/2021	4,565.7500	12/06/2021	4,589.2500	EXERCISE	7,050	7,050				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/07/2021	4,601.5000	12/07/2021	4,590.0000	EXERCISE	(28,175)	(28,175)				
	47		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/04/2021	4,673.5000	12/07/2021	4,590.0000	EXERCISE	(196,225)	(196,225)				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/29/2021	4,596.5000	12/07/2021	4,590.0000	EXERCISE	(11,375)	(11,375)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/07/2021	4,601.5000	12/07/2021	4,590.0000	EXERCISE	(18,400)	(18,400)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,588.7500	12/07/2021	4,590.0000	EXERCISE	1,063	1,063				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,588.7500	12/07/2021	4,678.2500	EXERCISE	40,275	40,275				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,588.7500	12/07/2021	4,678.5000	EXERCISE	8,975	8,975				
	26		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/04/2021	4,673.5000	12/07/2021	4,678.5000	EXERCISE	6,500	6,500				
	22		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/11/2021	4,642.0000	12/07/2021	4,678.5000	EXERCISE	40,150	40,150				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/08/2021	4,691.0000	12/07/2021	4,678.5000	EXERCISE	(11,875)	(11,875)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/08/2021	4,691.0000	12/07/2021	4,682.5000	EXERCISE	(425)	(425)				
	20		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/11/2021	4,645.2500	12/07/2021	4,682.5000	EXERCISE	37,250	37,250				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/08/2021	4,690.5000	12/07/2021	4,682.5000	EXERCISE	(4,800)	(4,800)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/08/2021	4,690.5000	12/07/2021	4,682.7500	EXERCISE	(2,713)	(2,713)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/08/2021	4,690.7500	12/07/2021	4,682.7500	EXERCISE	(2,800)	(2,800)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/08/2021	4,690.7500	12/07/2021	4,685.2500	EXERCISE	(3,025)	(3,025)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/11/2021	4,645.2500	12/07/2021	4,685.2500	EXERCISE	36,000	36,000				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,589.0000	12/07/2021	4,685.2500	EXERCISE	28,875	28,875				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,589.0000	12/07/2021	4,685.5000	EXERCISE	53,075	53,075				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,589.0000	12/07/2021	4,685.5000	EXERCISE	4,825	4,825				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	10/28/2021	4,589.0000	12/07/2021	4,686.7500	EXERCISE	73,313	73,313				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/08/2021	4,691.0000	12/07/2021	4,686.7500	EXERCISE	(2,975)	(2,975)				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/08/2021	4,690.5000	12/07/2021	4,686.7500	EXERCISE	(2,438)	(2,438)				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/08/2021	4,690.7500	12/07/2021	4,686.7500	EXERCISE	(2,000)	(2,000)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/08/2021	4,690.7500	12/07/2021	4,687.2500	EXERCISE	(175)	(175)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/07/2021	4,601.0000	12/07/2021	4,687.2500	EXERCISE	47,438	47,438				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/11/2021	4,643.2500	12/07/2021	4,687.2500	EXERCISE	22,000	22,000				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/11/2021	4,643.2500	12/07/2021	4,687.2500	EXERCISE	19,800	19,800				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/07/2021	4,601.0000	12/07/2021	4,687.2500	EXERCISE	38,813	38,813				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/07/2021	4,599.2500	12/07/2021	4,687.2500	EXERCISE	13,200	13,200				
	54		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/08/2021	4,646.2500	12/08/2021	4,685.0000	EXERCISE	104,625	104,625				
	52		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/18/2021	4,704.2500	12/08/2021	4,685.0000	EXERCISE	(50,050)	(50,050)				
	51		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/11/2021	4,646.2500	12/08/2021	4,685.0000	EXERCISE	98,813	98,813				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/08/2021	4,685.5000	12/08/2021	4,685.0000	EXERCISE	(800)	(800)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/08/2021	4,685.5000	12/08/2021	4,685.0000	EXERCISE	(425)	(425)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/08/2021	4,685.5000	12/08/2021	4,689.5000	EXERCISE	3,000	3,000				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/15/2021	4,681.0000	12/08/2021	4,689.5000	EXERCISE	8,075	8,075				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/15/2021	4,681.0000	12/08/2021	4,690.7500	EXERCISE	3,413	3,413				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/15/2021	4,681.0000	12/08/2021	4,690.7500	EXERCISE	7,800	7,800				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/15/2021	4,681.0000	12/08/2021	4,691.0000	EXERCISE	4,000	4,000				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/11/2021	4,646.0000	12/08/2021	4,691.0000	EXERCISE	42,750	42,750				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/18/2021	4,704.2500	12/08/2021	4,691.0000	EXERCISE	(3,313)	(3,313)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/18/2021	4,704.2500	12/08/2021	4,698.5000	EXERCISE	(4,025)	(4,025)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/11/2021	4,646.0000	12/08/2021	4,698.5000	EXERCISE	44,625	44,625				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/15/2021	4,680.7500	12/08/2021	4,698.5000	EXERCISE	14,200	14,200				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/12/2021	4,655.0000	12/08/2021	4,698.5000	EXERCISE	21,750	21,750				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/11/2021	4,645.5000	12/08/2021	4,698.5000	EXERCISE	21,200	21,200				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/11/2021	4,645.5000	12/08/2021	4,698.5000	EXERCISE	18,550	18,550				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/11/2021	4,645.2500	12/08/2021	4,698.5000	EXERCISE	15,975	15,975				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/08/2021	4,685.2500	12/08/2021	4,698.5000	EXERCISE	3,313	3,313				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/11/2021	4,646.5000	12/08/2021	4,698.5000	EXERCISE	10,400	10,400				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/11/2021	4,646.5000	12/08/2021	4,698.5000	EXERCISE	7,800	7,800				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/11/2021	4,645.7500	12/08/2021	4,698.5000	EXERCISE	5,275	5,275				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/08/2021	4,685.2500	12/08/2021	4,698.5000	EXERCISE	1,325	1,325				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/11/2021	4,645.7500	12/08/2021	4,698.5000	EXERCISE	2,638	2,638				
	50		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/03/2021	4,536.3700	12/09/2021	4,666.2500	EXERCISE	324,694	324,694				
	86		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/03/2021	4,536.3700	12/09/2021	4,666.5000	EXERCISE	559,549	559,549				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/03/2021	4,536.3700	12/09/2021	4,680.0000	EXERCISE	64,632	64,632				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/03/2021	4,536.3700	12/09/2021	4,683.0000	EXERCISE	227,273	227,273				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/03/2021	4,536.3700	12/09/2021	4,690.5000	EXERCISE	131,008	131,008				
	38		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/24/2021	4,699.5000	12/09/2021	4,690.5000	EXERCISE	(17,100)	(17,100)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/24/2021	4,699.5000	12/09/2021	4,690.7500	EXERCISE	(9,188)	(9,188)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/24/2021	4,699.5000	12/09/2021	4,695.0000	EXERCISE	(900)	(900)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/24/2021	4,699.5000	12/09/2021	4,695.0000	EXERCISE	(3,150)	(3,150)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/24/2021	4,699.5000	12/09/2021	4,695.2500	EXERCISE	(1,913)	(1,913)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/24/2021	4,699.5000	12/09/2021	4,695.2500	EXERCISE	(1,488)	(1,488)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/24/2021	4,699.5000	12/09/2021	4,695.5000	EXERCISE	(200)	(200)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/24/2021	4,699.5000	12/09/2021	4,695.5000	EXERCISE	(200)	(200)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/24/2021	4,699.5000	12/09/2021	4,695.5000	EXERCISE	(1,000)	(1,000)				
	80		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/24/2021	4,699.5000	12/09/2021	4,699.0000	EXERCISE	(2,000)	(2,000)				
	63		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/18/2021	4,704.2500	12/09/2021	4,699.0000	EXERCISE	(16,538)	(16,538)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/24/2021	4,688.5000	12/09/2021	4,699.0000	EXERCISE	7,350	7,350				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/24/2021	4,692.2500	12/09/2021	4,699.0000	EXERCISE	3,375	3,375				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/24/2021	4,695.0000	12/09/2021	4,699.0000	EXERCISE	2,000	2,000				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/24/2021	4,699.2500	12/09/2021	4,699.0000	EXERCISE	(88)	(88)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/24/2021	4,699.2500	12/09/2021	4,699.0000	EXERCISE	(63)	(63)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/24/2021	4,685.2500	12/09/2021	4,699.0000	EXERCISE	2,750	2,750				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/24/2021	4,698.7500	12/09/2021	4,699.0000	EXERCISE	13	13				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	11/24/2021	4,698.7500	12/09/2021	4,699.0000	EXERCISE	13	13				
	245		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/10/2021	4,711.2400	12/10/2021	4,667.0000	EXERCISE	(541,966)	(541,966)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/10/2021	4,711.2400	12/10/2021	4,670.2500	EXERCISE	(14,347)	(14,347)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/10/2021	4,711.2400	12/10/2021	4,670.5000	EXERCISE	(28,519)	(28,519)				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/10/2021	4,711.2400	12/10/2021	4,670.7500	EXERCISE	(8,098)	(8,098)				
	18		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/10/2021	4,711.2400	12/10/2021	4,671.5000	EXERCISE	(35,768)	(35,768)				
	51		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/10/2021	4,711.2400	12/10/2021	4,684.7500	EXERCISE	(67,555)	(67,555)				
	70		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/10/2021	4,711.2400	12/10/2021	4,694.0000	EXERCISE	(60,347)	(60,347)				
	46		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/10/2021	4,711.2400	12/10/2021	4,695.5000	EXERCISE	(36,207)	(36,207)				
	374		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/03/2021	4,536.3700	12/13/2021	4,711.0000	EXERCISE	3,265,536	3,265,536				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/03/2021	4,536.3700	12/13/2021	4,715.5000	EXERCISE	170,171	170,171				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/03/2021	4,536.3700	12/13/2021	4,715.7500	EXERCISE	26,907	26,907				
	61		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/10/2021	4,711.2400	12/14/2021	4,609.0000	EXERCISE	(311,838)	(311,838)				
	72		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/10/2021	4,711.2400	12/14/2021	4,609.0000	EXERCISE	(368,072)	(368,072)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/10/2021	4,711.2400	12/14/2021	4,609.2500	EXERCISE	(81,594)	(81,594)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/10/2021	4,711.2400	12/14/2021	4,609.2500	EXERCISE	(81,594)	(81,594)				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/10/2021	4,711.2400	12/14/2021	4,609.7500	EXERCISE	(137,014)	(137,014)				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/10/2021	4,711.2400	12/14/2021	4,609.7500	EXERCISE	(60,895)	(60,895)				
	35		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/10/2021	4,711.2400	12/14/2021	4,614.2500	EXERCISE	(169,736)	(169,736)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/10/2021	4,711.2400	12/14/2021	4,614.5000	EXERCISE	(116,091)	(116,091)				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/10/2021	4,711.2400	12/14/2021	4,616.0000	EXERCISE	(157,149)	(157,149)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/03/2021	4,536.3700	12/14/2021	4,616.0000	EXERCISE	11,944	11,944				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/03/2021	4,536.3700	12/14/2021	4,636.7500	EXERCISE	65,245	65,245				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/03/2021	4,536.3700	12/14/2021	4,637.0000	EXERCISE	166,036	166,036				
	178		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/03/2021	4,536.3700	12/14/2021	4,668.7500	EXERCISE	1,178,160	1,178,160				
	94		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/10/2021	4,711.2400	12/15/2021	4,699.5000	EXERCISE	(55,188)	(55,188)				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/10/2021	4,711.2400	12/15/2021	4,618.7500	EXERCISE	(166,486)	(166,486)				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/10/2021	4,711.2400	12/15/2021	4,637.0000	EXERCISE	(122,499)	(122,499)				
	94		EMINI S&P 500	Index Liab	N/A	Equity/Index	12/17/2021	BAML -	12/15/2021	4,628.0000	12/15/2021	4,637.0000	EXERCISE	42,300	42,300				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/07/2021	4,583.4500	12/16/2021	4,656.2500	EXERCISE	131,040	131,040				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/07/2021	4,583.4500	12/16/2021	4,656.2500	EXERCISE	134,680	134,680				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/07/2021	4,583.4500	12/16/2021	4,656.5000	EXERCISE	36,525	36,525				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/07/2021	4,583.4500	12/16/2021	4,656.5000	EXERCISE	25,568	25,568				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/07/2021	4,583.4500	12/16/2021	4,656.7500	EXERCISE	21,990	21,990				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/07/2021	4,583.4500	12/16/2021	4,656.7500	EXERCISE	91,625	91,625				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/07/2021	4,583.4500	12/16/2021	4,657.0000	EXERCISE	22,065	22,065				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/07/2021	4,583.4500	12/16/2021	4,657.0000	EXERCISE	55,163	55,163				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/07/2021	4,583.4500	12/16/2021	4,657.2500	EXERCISE	51,660	51,660				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/07/2021	4,583.4500	12/16/2021	4,657.2500	EXERCISE	36,900	36,900				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/07/2021	4,583.4500	12/16/2021	4,657.5000	EXERCISE	51,835	51,835				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/06/2021	4,530.8000	12/16/2021	4,657.5000	EXERCISE	12,670	12,670				
	19		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/06/2021	4,530.8000	12/16/2021	4,657.5000	EXERCISE	120,365	120,365				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/06/2021	4,530.8000	12/16/2021	4,657.7500	EXERCISE	76,170	76,170				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/06/2021	4,530.8000	12/16/2021	4,657.7500	EXERCISE	82,518	82,518				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/06/2021	4,530.8000	12/16/2021	4,658.0000	EXERCISE	6,360	6,360				
	48		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/06/2021	4,530.8000	12/16/2021	4,658.5000	EXERCISE	306,480	306,480				
	36		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/06/2021	4,530.8000	12/16/2021	4,660.7500	EXERCISE	233,910	233,910				
	31		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/06/2021	4,530.8000	12/16/2021	4,679.5000	EXERCISE	230,485	230,485				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/16/2021	4,704.7500	12/16/2021	4,679.5000	EXERCISE	(11,363)	(11,363)				
	47		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/16/2021	4,704.7500	12/16/2021	4,684.2500	EXERCISE	(48,175)	(48,175)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/08/2021	4,678.3000	12/16/2021	4,684.2500	EXERCISE	595	595				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/08/2021	4,678.3000	12/16/2021	4,687.2500	EXERCISE	7,160	7,160				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/16/2021	4,704.5000	12/16/2021	4,687.2500	EXERCISE	(3,450)	(3,450)				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/17/2021	4,610.8100	12/17/2021	4,611.0000	EXERCISE	280	280				
	25		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/17/2021	4,610.8100	12/17/2021	4,618.2500	EXERCISE	9,296	9,296				
	57		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/17/2021	4,610.8100	12/17/2021	4,623.2500	EXERCISE	35,444	35,444				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/17/2021	4,610.8100	12/17/2021	4,623.7500	EXERCISE	14,877	14,877				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/17/2021	4,610.8100	12/17/2021	4,625.0000	EXERCISE	21,280	21,280				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/17/2021	4,610.8100	12/17/2021	4,627.2500	EXERCISE	13,149	13,149				
	127		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/17/2021	4,610.8100	12/17/2021	4,630.7500	EXERCISE	126,596	126,596				
	28		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/17/2021	4,610.8100	12/17/2021	4,631.0000	EXERCISE	28,261	28,261				
	27		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/17/2021	4,610.8100	12/17/2021	4,664.0000	EXERCISE	71,802	71,802				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/17/2021	4,610.8100	12/17/2021	4,665.5000	EXERCISE	27,343	27,343				
	34		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/08/2021	4,678.3000	12/20/2021	4,550.7500	EXERCISE	(216,835)	(216,835)				
	33		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/08/2021	4,678.3000	12/20/2021	4,550.7500	EXERCISE	(210,458)	(210,458)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/08/2021	4,678.3000	12/20/2021	4,551.0000	EXERCISE	(6,365)	(6,365)				
	17		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/20/2021	4,558.0000	12/20/2021	4,551.0000	EXERCISE	(5,950)	(5,950)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/20/2021	4,558.0000	12/20/2021	4,551.0000	EXERCISE	(4,900)	(4,900)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/20/2021	4,599.7500	12/20/2021	4,551.0000	EXERCISE	(12,188)	(12,188)				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/20/2021	4,599.7500	12/20/2021	4,551.2500	EXERCISE	(12,125)	(12,125)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/20/2021	4,599.7500	12/20/2021	4,551.2500	EXERCISE	(16,975)	(16,975)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/20/2021	4,599.7500	12/20/2021	4,551.5000	EXERCISE	(33,775)	(33,775)				
	21		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/20/2021	4,599.7500	12/20/2021	4,551.5000	EXERCISE	(50,663)	(50,663)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/20/2021	4,599.7500	12/20/2021	4,551.5000	EXERCISE	(19,300)	(19,300)				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/20/2021	4,597.5000	12/20/2021	4,551.5000	EXERCISE	(55,200)	(55,200)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/20/2021	4,597.5000	12/20/2021	4,551.5000	EXERCISE	(9,200)	(9,200)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/20/2021	4,597.5000	12/20/2021	4,551.7500	EXERCISE	(16,013)	(16,013)				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/20/2021	4,597.5000	12/20/2021	4,551.7500	EXERCISE	(18,300)	(18,300)				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/20/2021	4,597.5000	12/20/2021	4,552.2500	EXERCISE	(2,263)	(2,263)				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/20/2021	4,598.5000	12/20/2021	4,552.2500	EXERCISE	(25,438)	(25,438)				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/20/2021	4,598.5000	12/20/2021	4,552.2500	EXERCISE	(16,188)	(16,188)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/20/2021	4,598.5000	12/20/2021	4,552.2500	EXERCISE	(4,625)	(4,625)				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/20/2021	4,598.7500	12/20/2021	4,552.2500	EXERCISE	(20,925)	(20,925)				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/20/2021	4,598.7500	12/20/2021	4,552.2500	EXERCISE	(13,950)	(13,950)				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/20/2021	4,599.5000	12/20/2021	4,552.2500	EXERCISE	(4,725)	(4,725)				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/09/2021	4,691.6500	12/21/2021	4,586.0000	EXERCISE	(169,040)	(169,040)				
	65		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/09/2021	4,691.6500	12/21/2021	4,631.7500	EXERCISE	(194,675)	(194,675)				
	98		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/09/2021	4,691.6500	12/21/2021	4,632.2500	EXERCISE	(291,060)	(291,060)				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/08/2021	4,678.3000	12/21/2021	4,632.2500	EXERCISE	(9,210)	(9,210)				
	78		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/08/2021	4,678.3000	12/21/2021	4,632.2500	EXERCISE	(179,595)	(179,595)				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/08/2021	4,678.3000	12/21/2021	4,634.5000	EXERCISE	(50,370)	(50,370)				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/08/2021	4,678.3000	12/21/2021	4,639.2500	EXERCISE	(29,288)	(29,288)				
	51		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/10/2021	4,659.8000	12/21/2021	4,639.2500	EXERCISE	(52,403)	(52,403)				
	49		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/13/2021	4,703.3500	12/22/2021	4,665.0000	EXERCISE	(93,958)	(93,958)				
	204		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/13/2021	4,703.3500	12/22/2021	4,685.7500	EXERCISE	(179,520)	(179,520)				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/13/2021	4,703.3500	12/22/2021	4,685.7500	EXERCISE	(14,080)	(14,080)				
	164		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/10/2021	4,659.8000	12/22/2021	4,685.7500	EXERCISE	212,790	212,790				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/10/2021	4,659.8000	12/22/2021	4,686.0000	EXERCISE	39,300	39,300				
	45		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/22/2021	4,660.7500	12/22/2021	4,686.0000	EXERCISE	56,813	56,813				
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/22/2021	4,639.0000	12/22/2021	4,686.0000	EXERCISE	14,100	14,100				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/13/2021	4,660.5000	12/22/2021	4,686.0000	EXERCISE	2,550	2,550				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/22/2021	4,639.2500	12/22/2021	4,686.0000	EXERCISE	4,675	4,675				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/23/2021	4,716.2700	12/23/2021	4,688.5000	EXERCISE	(6,943)	(6,943)				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/23/2021	4,716.2700	12/23/2021	4,688.7500	EXERCISE	(4,128)	(4,128)				
	14		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/13/2021	4,703.3500	12/27/2021	4,722.0000	EXERCISE	13,055	13,055				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/13/2021	4,703.3500	12/27/2021	4,722.0000	EXERCISE	3,730	3,730				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/13/2021	4,703.3500	12/27/2021	4,723.7500	EXERCISE	5,100	5,100				
	24		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/13/2021	4,703.3500	12/27/2021	4,723.7500	EXERCISE	24,480	24,480				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/13/2021	4,703.3500	12/27/2021	4,724.0000	EXERCISE	9,293	9,293				
	45		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/13/2021	4,703.3500	12/27/2021	4,772.2500	EXERCISE	155,025	155,025				
	4		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/13/2021	4,703.3500	12/27/2021	4,782.7500	EXERCISE	15,880	15,880				
	37		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/14/2021	4,659.3000	12/27/2021	4,782.7500	EXERCISE	228,383	228,383				
	41		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/28/2021	4,781.2500	12/28/2021	4,777.5000	EXERCISE	(7,688)	(7,688)				
	59		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/28/2021	4,781.2500	12/28/2021	4,783.0000	EXERCISE	5,163	5,163				
	23		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/28/2021	4,781.7500	12/28/2021	4,787.2500	EXERCISE	6,325	6,325				
	12		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/28/2021	4,780.0000	12/28/2021	4,787.2500	EXERCISE	4,350	4,350				
	9		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/28/2021	4,777.5000	12/28/2021	4,787.2500	EXERCISE	4,388	4,388				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/28/2021	4,777.0000	12/28/2021	4,787.2500	EXERCISE	4,100	4,100				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/28/2021	4,777.2500	12/28/2021	4,787.2500	EXERCISE	4,000	4,000				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/28/2021	4,776.7500	12/28/2021	4,787.2500	EXERCISE	3,675	3,675				

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception/ and at Termination (b)	Value of One (1) Point
	6		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/28/2021	4,780.2500	12/28/2021	4,787.2500	EXERCISE	2,100	2,100				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/14/2021	4,659.3000	12/28/2021	4,787.2500	EXERCISE	31,988	31,988				
	5		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/28/2021	4,776.7500	12/28/2021	4,787.2500	EXERCISE	2,625	2,625				
	16		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/29/2021	4,782.5000	12/29/2021	4,787.0000	EXERCISE	3,600	3,600				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/29/2021	4,783.2500	12/29/2021	4,787.0000	EXERCISE	2,813	2,813				
	8		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/29/2021	4,784.0000	12/29/2021	4,787.2500	EXERCISE	1,300	1,300				
	48		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/14/2021	4,659.3000	12/30/2021	4,771.2500	EXERCISE	268,680	268,680				
	32		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/14/2021	4,659.3000	12/30/2021	4,771.5000	EXERCISE	179,520	179,520				
	11		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/14/2021	4,659.3000	12/30/2021	4,780.7500	EXERCISE	66,798	66,798				
	13		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/14/2021	4,659.3000	12/30/2021	4,780.7500	EXERCISE	78,943	78,943				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/14/2021	4,659.3000	12/30/2021	4,781.0000	EXERCISE	60,850	60,850				
	15		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/14/2021	4,659.3000	12/30/2021	4,781.0000	EXERCISE	91,275	91,275				
	7		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/14/2021	4,659.3000	12/30/2021	4,781.2500	EXERCISE	42,683	42,683				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/30/2021	4,773.0000	12/30/2021	4,781.2500	EXERCISE	825	825				
	3		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/30/2021	4,773.0000	12/30/2021	4,781.2500	EXERCISE	1,238	1,238				
	86		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/30/2021	4,773.0000	12/30/2021	4,792.7500	EXERCISE	84,925	84,925				
	10		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/30/2021	4,792.0000	12/30/2021	4,792.7500	EXERCISE	375	375				
	2		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/14/2021	4,669.5000	12/30/2021	4,792.7500	EXERCISE	12,325	12,325				
	1		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/15/2021	4,628.0000	12/30/2021	4,792.7500	EXERCISE	8,238	8,238				
	60		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/31/2021	4,757.5800	12/31/2021	4,764.0000	EXERCISE	19,260	19,260				
	30		EMINI S&P 500	Index Liab	N/A	Equity/Index	03/18/2022	BAML -	12/31/2021	4,757.5800	12/31/2021	4,769.2500	EXERCISE	17,505	17,505				
1539999999 - Long Futures - Hedging Other														100,364,388	100,364,388			XXX	XXX
Long Futures - Replication																			
1549999999 - Long Futures - Replication																		XXX	XXX
Long Futures - Income Generation																			
1559999999 - Long Futures - Income Generation																		XXX	XXX
Long Futures - Other																			
1569999999 - Long Futures - Other																		XXX	XXX
1579999999 - Long Futures - Subtotal - Long Futures														100,364,388	100,364,388			XXX	XXX
Short Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																			
1589999999 - Short Futures - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																		XXX	XXX
Short Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																			
1599999999 - Short Futures - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																		XXX	XXX
Short Futures - Hedging Other																			
1609999999 - Short Futures - Hedging Other																		XXX	XXX
Short Futures - Replication																			
1619999999 - Short Futures - Replication																		XXX	XXX
Short Futures - Income Generation																			
1629999999 - Short Futures - Income Generation																		XXX	XXX
Short Futures - Other																			
1639999999 - Short Futures - Other																		XXX	XXX
1649999999 - Short Futures - Subtotal - Short Futures																		XXX	XXX
SSAP No. 108 Adjustments - Offset to VM-21																			
1659999999 - SSAP No. 108 Adjustments - Offset to VM-21																		XXX	XXX
SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																			
1669999999 - SSAP No. 108 Adjustments - Recognized and Deferred Assets or Liabilities																		XXX	XXX
1679999999 - SSAP No. 108 Adjustments - Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999 - Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																		XXX	XXX
1699999999 - Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																		XXX	XXX
1709999999 - Subtotal - Hedging Other														100,364,388	100,364,388			XXX	XXX
1719999999 - Subtotal - Replication																		XXX	XXX
1729999999 - Subtotal - Income Generation																		XXX	XXX
1739999999 - Subtotal - Other																		XXX	XXX
1749999999 - Subtotal - Adjustments for SSAP No. 108 Derivatives																		XXX	XXX
1759999999 Totals														100,364,388	100,364,388			XXX	XXX

SCHEDULE DB - PART B - SECTION 2

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	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	Potential Exposure	Off-Balance Sheet Exposure
0199999999 – Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		238,327,170	(107,696,352)	238,327,170	722,976,147	(478,263,049)	722,976,147	26,139,500	26,139,500
Over-The-Counter												
NAIC 1 Designation												
BAML-FLOOR-	Y				1,208,025		1,208,025	1,208,025		1,208,025		
JPM - FX-	Y				100,398	(987,054)	(886,655)	100,398	(987,054)			
MS - FX-	Y				182,425	(70,771)	111,654	182,425	(70,771)	111,654		
BAML - OPTION-	Y	Y	46,255,308		12,330,646		12,330,646	45,516,596				
BARCLAYS - OPTION-	Y	Y	4,285,000		1,227,497		1,227,497	3,906,567				
BNP PARIBAS - OPTION-	Y	Y	23,508,000		6,991,240		6,991,240	23,685,911		177,911		
CITI-OPTION-	Y	Y	51,758,205		25,340,179		25,340,179	52,642,960		884,755		
CS-OPTION-	Y	Y	9,510,000		2,936,786		2,936,786	10,238,219		728,219		
GS-OPTION-	Y	Y	8,830,000		4,604,149		4,604,149	9,791,639		961,639		
JPM - OPTION-	Y	Y	37,970,000		16,773,210		16,773,210	41,394,831		3,424,831		
ML - OPTION-	Y	Y	1,080,000		404,382		404,382	1,043,319				
MS - OPTION-	Y	Y	89,990,000		23,887,100	(51,974)	23,835,126	88,767,721	(187,090)			
SG - OPTION-	Y	Y	7,519,000		1,810,089		1,810,089	7,760,107		241,107		
UBS - OPTION-	Y	Y	17,360,000		8,994,526		8,994,526	18,591,741		1,231,741		
WF - OPTION-	Y	Y	22,320,000		5,352,970		5,352,970	26,065,199		3,745,199		
0299999999 - Total NAIC 1 Designation			320,385,514		112,143,622	(1,109,799)	111,033,823	330,895,657	(1,244,915)	12,715,080		
NAIC 2 Designation												
0399999999 - Total NAIC 2 Designation												
NAIC 3 Designation												
0499999999 - Total NAIC 3 Designation												
NAIC 4 Designation												
0599999999 - Total NAIC 4 Designation												
NAIC 5 Designation												
0699999999 - Total NAIC 5 Designation												
NAIC 6 Designation												
0799999999 - Total NAIC 6 Designation												
0899999999 - Aggregate Sum of Central Clearinghouses (Excluding Exchange-Traded)			(225,000)		1,103,704		1,328,704	1,103,704		1,328,704	884,209	884,209
0999999999 Gross Totals			320,160,514		351,574,495	(108,806,151)	350,689,696	1,054,975,508	(479,507,964)	737,019,930	27,023,709	27,023,709
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					351,574,495	(108,806,151)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

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								
BAML - CC Swap -	CASH	000000-00-0	CASH	225,000	225,000	225,000		V
0199999999 Total				225,000	225,000	225,000	XXX	XXX

Collateral Pledged to Reporting Entity

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 to Reporting Entity								
BAML - OPTION -	CASH	000000-00-0	CASH	8,885,000	8,885,000	XXX		V
BARCLAYS - OPTION -	CASH	000000-00-0	CASH	4,285,000	4,285,000	XXX		V
BNP PARIBAS - OPTION -	CASH	000000-00-0	CASH	23,508,000	23,508,000	XXX		V
CITI-OPTION -	CASH	000000-00-0	CASH	51,758,205	51,758,205	XXX		V
CS-OPTION -	CASH	000000-00-0	CASH	9,510,000	9,510,000	XXX		V
GS-OPTION -	CASH	000000-00-0	CASH	8,830,000	8,830,000	XXX		V
JPM - OPTION -	CASH	000000-00-0	CASH	37,970,000	37,970,000	XXX		V
ML - OPTION -	CASH	000000-00-0	CASH	1,080,000	1,080,000	XXX		V
MS - OPTION -	CASH	000000-00-0	CASH	89,990,000	89,990,000	XXX		V
SG - OPTION -	CASH	000000-00-0	CASH	7,519,000	7,519,000	XXX		V
UBS - OPTION -	CASH	000000-00-0	CASH	17,360,000	17,360,000	XXX		V
WF - OPTION -	CASH	000000-00-0	CASH	22,320,000	22,320,000	XXX		V
BAML - OPTION -	MBS-FHLMC	3128MC-DU-6	FG G13515	229,690	229,690	XXX	04/01/2024	V
BAML - OPTION -	MBS-FHLMC	3128MD-M7-5	FG G14682	1,917,037	1,917,037	XXX	02/01/2028	V
BAML - OPTION -	MBS-FHLMC	3128ME-DS-7	FG G15313	2,393,699	2,393,699	XXX	04/01/2030	V
BAML - OPTION -	MBS-FHLMC	3128ME-EY-3	FG G15351	479,648	479,648	XXX	05/01/2030	V
BAML - OPTION -	MBS-FHLMC	3128ME-UL-3	FG G15787	156,676	156,676	XXX	05/01/2031	V
BAML - OPTION -	MBS-FHLMC	3128MF-K8-0	FG G16419	2,587,249	2,587,249	XXX	03/01/2028	V
BAML - OPTION -	MBS-FHLMC	3128MF-PE-2	FG G16521	1,321,438	1,321,438	XXX	06/01/2033	V
BAML - OPTION -	MBS-FHLMC	3128MM-LA-9	FG G18320	334,807	334,807	XXX	08/01/2024	V
BAML - OPTION -	MBS-FHLMC	3128MM-U6-8	FG G18604	531,099	531,099	XXX	06/01/2031	V
BAML - OPTION -	MBS-FHLMC	3128P8-AK-7	FG C91810	147,253	147,253	XXX	02/01/2035	V
BAML - OPTION -	MBS-FHLMC	3138ER-PM-6	FN AL9427	1,833,642	1,833,642	XXX	11/01/2026	V
BAML - OPTION -	MBS-FNMA	3140LP-2H-4	FNMA 30YR UMBS	646,545	646,545	XXX	06/01/2051	V
BAML - OPTION -	MBS-FNMA	3140LP-2H-4	FNMA 30YR UMBS	207,469	207,469	XXX	06/01/2051	V
BAML - OPTION -	MBS-FNMA	3140X4-3J-3	FNMA 15YR UMBS SUPER	453,544	453,544	XXX	10/01/2034	V
BAML - OPTION -	MBS-FNMA	31418C-EC-4	FNMA 15YR	548,980	548,980	XXX	12/01/2031	V
BAML - OPTION -	MBS-FNMA	31418D-UG-5	FNMA 30YR UMBS	2,600,273	2,600,273	XXX	11/01/2050	V
BAML - OPTION -	MBS-GNMA	36179U-6U-1	G2 MA6283	1,274,273	1,274,273	XXX	11/20/2049	V
BAML - OPTION -	MBS-GNMA	36179V-SG-6	GNMA2 30YR	5,574,862	5,574,862	XXX	08/20/2050	V
BAML - OPTION -	MBS-GNMA	36198V-KR-7	GN AI8404	736,145	736,145	XXX	05/15/2030	V
BAML - OPTION -	UST-NOTES	912828-M8-0	T 2.00 11/30/2022	3,426,290	3,426,290	XXX	11/30/2022	V
BAML - OPTION -	UST-NOTES	912828-V8-0	T 2.25 1/31/2024	959,628	959,628	XXX	01/31/2024	V
BAML - OPTION -	UST-NOTES	912828-W7-1	TREASURY NOTE	1,174,442	1,174,442	XXX	03/31/2024	V
BAML - OPTION -	UST-NOTES	912828-X7-0	T 2.00 04/30/24	1,691,402	1,691,402	XXX	04/30/2024	V
BAML - OPTION -	UST-NOTES	912828-P3-8	T 1.75 01/31/23	785,379	785,379	XXX	01/31/2023	V
BAML - OPTION -	UST-NOTES	912828-V8-0	T 2.25 01/31/24	172,675	172,675	XXX	01/31/2024	V

Collateral Pledged to Reporting Entity

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)
BAML - OPTION -	UST-NOTES	912828-W4-8	T 2 1/4 01/31/24	866,120	866,120	XXX	01/31/2024	V
BAML - OPTION -	UST-NOTES	912828-W7-1	T 2 1/8 03/31/24	4,118,289	4,118,289	XXX	03/31/2024	V
BAML - OPTION -	UST-NOTES	912828-XT-2	T 2 05/31/24	201,754	201,754	XXX	05/31/2024	V
						XXX		
						XXX		
						XXX		
						XXX		
						XXX		
						XXX		
0299999999 Total				320,385,514	320,385,514	XXX	XXX	XXX

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the asset page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
Bonds - U.S. Governments - Issuer Obligations						
3133EL-3Q-5	FFCB 1.95 08/40-08/21 (A)		1.A FE	4,066,329	4,334,189	08/13/2040
3133EL-5B-6	FFCB 2.00 08/40-08/21 (A)		1.A FE	933,012	997,638	08/27/2040
3133EM-2B-7	FFCB 2.45 08/41-08/22 (A)		1.A FE	9,178,292	9,390,745	08/09/2041
3133EM-2H-4	FFCB 2.22 08/36-08/22 (A)		1.A FE	22,585,241	22,971,877	08/12/2036
3133EM-3L-4	FFCB 2.35 08/46-08/26 (A)		1.A FE	6,735,267	6,991,341	08/24/2046
3133EM-LL-4	FFCB 2.07 12/40-12/21 (A)		1.A FE	938,588	995,682	12/21/2040
3133EM-M7-4	FFCB 2.29 06/34 - 09/21		1.A FE	1,985,788	1,997,578	06/28/2034
3133EM-NS-7	FFCB 2.1 01/41 - 01/22		1.A FE	4,201,281	4,450,000	01/28/2041
3133EM-R9-5	FFCB 2.31 07/36 - 07/22		1.A FE	23,644,680	24,000,000	07/14/2036
3133EN-JY-7	FFCB 2.68 01/37-04/22 (A)		1.A FE	14,998,320	14,988,750	01/05/2037
3134A4-KY-9	FHLMC 0.0 07/32		1.A	34,143,142	35,403,732	07/15/2032
3134GW-6D-3	FHLMC 2.0 10/40-04/29 (QB)		1.A FE	232,944	230,715	10/29/2040
31422B-6Y-1	FAMCA 2.25 02/46 - 02/24 (SA)		1.A	925,762	1,000,000	02/08/2046
880591-ES-7	TVA 4.25 09/15/65		1.A	1,436,551	1,262,067	09/15/2065
88059F-BP-5	TVASP 0.0 04/01/56		1.A	2,183,487	1,891,765	04/01/2056
88059F-BR-1	TVA 0.0 06/38		1.A	668,987	697,610	06/15/2038
88059F-BS-9	TVASP 0.0 09/15/39		1.A	1,929,642	1,998,167	09/15/2039
912810-RX-8	T 3.0 5/15/2047		1.A	109,660	93,206	05/15/2047
912828-ZQ-6	T 0.625 05/15/2030		1.A	116,998	124,755	05/15/2030
0199999 - Bonds - U.S. Governments - Issuer Obligations				131,013,969	133,819,816	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities						
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						
0399999 - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						XXX
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						
0499999 - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments				131,013,969	133,819,816	XXX
Bonds - All Other Governments - Issuer Obligations						
00388W-AK-7	ABU DHABI NATIONAL ENERGY COMPANY		1.D FE	2,090,000	2,000,000	04/29/2051
168863-DS-4	REPUBLIC OF CHILE		1.F FE	273,980	271,960	05/07/2041
31424E-AC-6	UNITED ARAB EMIRATES (GOVERNMENT O		1.D FE	25,015,073	24,009,242	10/19/2041
698299-BH-6	PANAMA REPUBLIC OF (GOVERNMENT)		2.B FE	3,304,530	3,367,889	04/16/2050
698299-BL-7	PANAMA REPUBLIC OF (GOVERNMENT)		2.B FE	1,000,000	1,102,714	07/23/2060
715638-DS-8	PERU (REPUBLIC OF)		2.A FE	2,000,020	1,928,400	03/11/2041
718286-CP-0	PHILIPPINES (REPUBLIC OF)		2.B FE	507,825	495,799	07/06/2046
74730D-AD-5	QATAR PETROLEUM		1.D FE	1,029,368	1,000,000	07/12/2051
74730D-AE-3	QATAR PETROLEUM		1.D FE	1,010,616	996,373	07/12/2041
0699999 - Bonds - All Other Governments - Issuer Obligations				36,231,412	35,172,378	XXX
Bonds - All Other Governments - Residential Mortgage-Backed Securities						
0799999 - Bonds - All Other Governments - Residential Mortgage-Backed Securities						XXX
Bonds - All Other Governments - Commercial Mortgage-Backed Securities						
0899999 - Bonds - All Other Governments - Commercial Mortgage-Backed Securities						XXX
Bonds - All Other Governments - Other Loan-Backed and Structured Securities						
0999999 - Bonds - All Other Governments - Other Loan-Backed and Structured Securities						XXX
1099999 - Bonds - All Other Governments - Subtotals - All Other Governments				36,231,412	35,172,378	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities						
1299999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities						XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities						
1399999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities						XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities						
1499999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities						XXX
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities						
1999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities						XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities						
2099999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities						XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities						
2199999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities						XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						
050589-RK-8	AL AUBURN UNIV 2020C		1.D FE	474,889	500,000	06/01/2050
084154-G8-0	BERKELEY CA UNIF SCH DIST		1.B FE	1,983,420	2,000,000	08/01/2045
1301ET-AA-0	CAL ENDOWMENT		1.A FE	981,118	1,000,000	04/01/2051
13057E-EK-6	CA HENRY MAYO NEWHALL 2021C		1.C FE	1,025,008	1,000,000	10/15/2043
16876H-AB-5	TX CHILDRENS HEALTH SYS 2020		1.D FE	471,919	485,037	08/15/2050
235036-6Z-8	TX DFW 2020C		1.E FE	1,024,889	1,024,533	11/01/2040
235036-7A-2	TX DFW 2020C		1.E FE	1,022,651	1,000,000	11/01/2050
3140LB-NF-6	FN BS1289		1.A	3,134,768	3,259,688	03/01/2051
451174-AX-4	ID BONNEVILLE COOP PROJ 2 2021		1.C FE	1,013,620	1,000,000	09/01/2046
515390-NZ-1	LANE CNTY OR SCH DIST #52 BETH		1.B FE	663,465	711,115	06/15/2051
575896-WR-2	MA MASS PORT AUTH 2021C		1.C FE	994,063	1,000,000	07/01/2042
584556-GW-8	MS UNIV MS MED 2020B		1.C FE	1,000,515	1,000,000	06/01/2041
597502-CB-7	TX MIDLAND CNTY HOSP DIST 2021A		1.D FE	2,013,820	2,000,000	05/15/2041
64972E-D6-3	NY NYC HDC 2021J MF SUST		1.C FE	12,049,200	12,000,000	11/01/2041
64986H-AB-2	NYSHSG 2.618 07/01/41		1.A FE	4,944,950	5,000,000	07/01/2041
64987J-MN-8	NY STATE HFA 2021G SUS		1.C FE	2,166,129	2,140,000	11/01/2041
64989K-GQ-3	NY POWER AUTHORITY 2007C		1.C FE	1,245,719	1,262,912	11/15/2037
668103-AC-8	IL NW MEMORIAL HLTH 2021		1.C FE	17,275,680	18,000,000	07/15/2051
692039-SV-3	CA OXNARD UNION HSD 2021		1.C FE	1,020,370	1,000,000	08/01/2043
798136-YH-4	CA SAN JOSE AIRPORT 2021C		1.F FE	1,016,310	1,000,000	03/01/2038
798136-YK-7	CA SAN JOSE AIRPORT 2021C		1.F FE	1,025,180	1,000,000	03/01/2039
798136-YN-1	CA SAN JOSE AIRPORT 2021C		1.F FE	1,019,726	1,000,000	03/01/2040
799038-PC-2	SAN MATEO CNTY CA CMNTY CLG		1.A FE	1,004,500	1,000,000	09/01/2045
91412N-BE-9	IL UNIV CHICAGO 2020C		1.C FE	2,447,525	2,488,379	04/01/2050
91412N-BG-4	IL UNIV CHICAGO 2021B		1.C FE	17,800,700	17,000,000	10/01/2052
956704-E4-8	WEST VIRGINIA ST UNIV REVENUES		1.D FE	1,010,130	1,000,000	10/01/2041
95737T-EK-8	NY WESTCHESTER MED 2020		1.F FE	1,059,819	1,000,000	11/01/2050

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the asset page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
BGH53H-9Q-8	TALISKER		1.D PL	142,114,958	139,069,339	12/01/2057
BGH5ED-WX-4	KJ FDG SEC TL		1.E PL	69,198,021	63,433,095	12/01/2049
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions - Issuer Obligations				292,203,061	283,374,100	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						
3137H2-7G-3	FHR 5140 EZ		1.A	12,290,081	12,666,108	09/25/2051
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities				12,290,081	12,666,108	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities						
3140J2-UD-6	FN BL9579		1.A	240,860	230,081	02/01/2041
3140LC-BT-7	FN BS1849		1.A	1,058,339	1,019,992	05/01/2051
2799999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities				1,299,199	1,250,074	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities						
35563C-AS-7	FMMHR 2015-R1 A3		1.B	1,524,442	1,581,381	11/25/2052
2899999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities				1,524,442	1,581,381	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions				307,316,783	298,871,662	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						
00131L-AK-1	AIA GROUP LTD		1.F FE	1,022,140	998,810	09/16/2040
00909D-AA-1	ACACN 2020-2 A		1.G FE	951,444	874,297	04/01/2029
01626P-AP-1	ALIMENTATION COUCHE-TARD INC		2.B FE	4,128,320	4,049,801	05/13/2041
018820-AA-8	ALLIANZ SE		2.A FE	1,001,250	1,000,004	12/31/2070
02209S-AR-4	ALTRIA GROUP INC		2.B FE	1,157,340	1,240,474	01/31/2044
02209S-BM-4	ALTRIA GROUP INC		2.B FE	20,348,680	21,874,591	02/04/2041
02209S-BN-2	ALTRIA GROUP INC		2.B FE	14,913,920	15,884,375	02/04/2051
02209S-BP-7	ALTRIA GROUP INC		2.B FE	14,390,400	14,879,638	02/04/2061
025816-CH-0	AMERICAN EXPRESS COMPANY		2.C FE	16,028,000	16,000,000	12/31/2070
03060N-AD-2	AMERICO LIFE INC		2.C FE	1,263,504	1,333,624	04/15/2031
03115A-AC-7	AMFAM HOLDINGS INC		2.B FE	2,215,620	2,001,620	03/11/2051
031162-DA-5	AMGEN INC		2.A FE	19,298,200	19,939,841	08/15/2041
035240-AT-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC		2.A FE	1,237,150	1,181,027	06/01/2050
036752-AS-2	ANTHEM INC		2.B FE	2,228,320	1,992,825	03/15/2051
05523R-AE-7	BAE SYSTEMS PLC		2.B FE	977,140	985,990	09/15/2050
05526D-BT-1	BAT CAPITAL CORP		2.B FE	2,889,180	3,007,250	09/25/2040
05565Q-DV-7	BP CAPITAL MARKETS PLC		2.A FE	9,720,000	9,039,354	12/31/2099
06849R-AG-7	BARRICK NORTH AMERICA FINANCE LLC		2.B FE	2,725,040	2,722,724	05/30/2041
084423-AU-6	WR BERKLEY CORPORATION		2.A FE	1,144,141	1,167,456	05/12/2050
084423-AV-4	WR BERKLEY CORPORATION		2.A FE	1,092,840	995,928	03/30/2052
084664-CX-7	BERKSHIRE HATHAWAY FINANCE CORP		1.C FE	4,362,602	4,602,180	01/15/2051
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC		1.F FE	1,014,890	1,000,000	06/17/2041
10373Q-BS-8	BP CAPITAL MARKETS AMERICA INC		1.F FE	19,524,600	20,000,000	03/17/2052
11135F-BA-8	BROADCOM INC		2.C FE	3,417,750	2,986,813	04/15/2029
11135F-BJ-9	BROADCOM INC		2.C FE	26,642,720	25,900,568	02/15/2041
11271L-AB-8	BROOKFIELD FINANCE INC		1.G FE	1,228,006	1,246,090	09/20/2047
11271L-AF-9	BROOKFIELD FINANCE INC		1.G FE	4,191,744	4,041,626	03/30/2051
11271R-AB-5	BROOKFIELD FINANCE LLC		1.G FE	1,457,663	1,471,791	04/15/2050
12189L-BD-2	BURLINGTON NORTHERN SANTA FE LLC		1.G FE	2,468,860	2,356,786	12/15/2048
125523-CQ-1	CIGNA CORP		2.B FE	7,347,200	6,962,609	03/15/2051
141781-BR-4	CARGILL INC		1.F FE	1,072,690	988,788	05/25/2051
14448C-AR-5	CARRIER GLOBAL CORP		2.C FE	2,095,180	2,076,477	04/05/2040
161175-BV-5	CHARTER COMM OPT LLC/CAP		2.C FE	970,280	1,007,786	04/01/2051
161175-CA-0	CHARTER COMM OPT LLC/CAP		2.C FE	2,005,532	1,999,020	06/01/2052
166756-AX-4	CHEVRON USA INC		1.D FE	2,397,420	2,255,784	10/15/2049
19075Q-AD-4	COBANK ACB		2.A FE	10,225,000	10,000,000	12/31/2070
191216-DL-1	COCA-COLA CO		1.E FE	1,062,590	983,034	03/05/2051
260543-DD-2	DOW CHEMICAL COMPANY (THE)		2.B FE	2,173,840	2,014,527	11/15/2050
26441C-BM-6	DUKE ENERGY CORP		2.B FE	2,035,540	1,995,132	06/15/2041
29250N-BE-4	ENBRIDGE INC		2.A FE	10,174,900	10,116,264	08/01/2051
29379V-CA-9	ENTERPRISE PRODUCTS OPERATING LLC		2.A FE	3,593,243	3,624,140	02/15/2052
29379V-CB-7	ENTERPRISE PRODUCTS OPERATING LLC		2.A FE	4,213,923	4,185,106	02/15/2053
299808-AJ-4	EVEREST REINSURANCE HOLDINGS INC		2.A FE	24,433,000	24,470,756	10/15/2052
31620M-BU-9	FIDELITY NATIONAL INFORMATION SERV		2.B FE	9,882,195	9,692,313	03/01/2041
31620R-AL-9	FIDELITY NATIONAL FINANCIAL INC		2.B FE	6,714,890	6,983,993	09/17/2051
34354P-AF-2	FLOWSERVE CORPORATION		2.C FE	4,132,364	3,986,092	10/01/2030
36321P-AC-4	GALAXY PIPELINE ASSETS		1.C FE	3,533,348	3,500,000	09/30/2040
36321P-AE-0	GALAXY PIPELINE ASSETS BIDCO LTD		1.C FE	2,985,645	3,000,000	09/30/2040
363576-AB-5	ARTHUR J GALLAGHER & CO		2.B FE	1,059,990	988,219	05/20/2051
404119-BY-4	HCA INC		2.C FE	1,234,440	1,232,223	06/15/2039
416518-AD-0	HARTFORD FINANCIAL SERVICES GROUP		2.A FE	3,957,200	3,965,316	09/15/2051
448579-AJ-1	HYATT HOTELS CORP		2.C FE	1,192,856	1,091,526	04/23/2030
458140-BV-1	INTEL CORPORATION		1.E FE	12,006,000	11,989,239	08/12/2041
458140-BW-9	INTEL CORPORATION		1.E FE	10,269,600	9,967,064	08/12/2051
459506-AR-2	INTERNATIONAL FLAVORS & FRAGRANCES		2.B FE	8,654,700	8,505,415	11/15/2040
460690-BS-8	INTERPUBLIC GROUP OF COMPANIES INC		2.B FE	1,032,410	997,891	03/01/2041
46625H-HA-1	JPM CHASE SERIES 1 DRD PREF		2.B FE	1,227,105	1,221,000	12/31/2049
46625H-KK-5	JPMORGAN CHASE & CO		2.B FE	999,990	1,000,000	12/01/2049
477164-AA-5	JETBLUE AIRWAYS CORPORATION		1.F FE	504,001	467,282	11/15/2032
49271V-AF-7	KEURIG DR PEPPER INC		2.B FE	3,414,360	3,000,000	05/25/2028
49271V-AM-2	KEURIG DR PEPPER INC		2.B FE	521,895	498,149	03/15/2051
556079-AD-3	MACQUARIE BANK LTD		2.B FE	985,826	1,000,000	03/03/2036
565130-AA-9	MAPLE GROVE FUNDING TRUST I		2.A FE	20,593,120	20,000,000	08/15/2051
570535-AX-2	MARKEL CORPORATION		2.B FE	1,034,850	994,407	05/07/2052
58551T-AA-5	MELLON CAPITAL IV		2.A FE	6,000,600	6,000,000	06/29/2049
59156R-BS-6	METLIFE INC		2.B FE	1,480,110	1,000,000	04/08/2038
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY		2.B FE	1,076,345	1,006,521	04/01/2029
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		2.C PL	2,135,000	1,979,416	06/20/2027
632525-AW-1	NATIONAL AUSTRALIA BANK		2.A FE	940,930	1,000,000	01/14/2041
63681#-AA-8	CTL - NAT LOGISITICS PT FUNDED		1.D FE	285,983	296,942	10/10/2042
641062-AY-0	NESTLE HOLDINGS INC		1.D FE	6,926,990	6,983,740	09/14/2041
65158N-AB-8	NEWMARK GROUP INC		2.C FE	535,000	496,004	11/15/2023
651639-AV-8	NEWMONT GOLDCORP CORP		2.A FE	2,666,060	2,717,416	06/09/2044
654579-AH-4	NIPPON LIFE INSURANCE CO		1.G FE	11,515,000	11,749,137	01/21/2051
665501-AM-4	NORTHERN NATURAL GAS COMPANY		1.F FE	1,031,340	991,276	10/16/2051
680223-AL-8	OLD REPUBLIC INTERNATIONAL CORPORA		2.B FE	2,150,772	2,006,901	06/11/2051
682441-AB-6	ONEAMERICA FINANCIAL PARTNERS INC		1.G FE	2,168,202	2,018,930	10/15/2050
68389X-BZ-7	ORACLE CORPORATION		2.A FE	34,216,088	33,765,703	03/25/2041
70213B-AC-5	PARTNERRE FINANCE B LLC		2.B FE	2,104,324	2,000,000	10/01/2050
714046-AJ-8	PERKINELMER INC		2.B FE	2,165,560	1,999,980	03/15/2051

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SECURITIES LENDING COLLATERAL ASSETS

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71531Q-AC-5	PERSHING SQUARE HOLDINGS LTD		2.B FE	2,915,310	3,000,000	07/15/2032
74251V-AL-6	PRINCIPAL FINANCIAL GROUP INC		2.B FE	16,850,910	17,000,000	05/15/2055
74762E-AJ-1	QUANTA SERVICES INC		2.C FE	649,632	666,547	10/01/2041
759351-AP-4	REINSURANCE GROUP OF AMERICA INCOR		2.A FE	520,799	497,716	06/15/2030
761713-BB-1	REYNOLDS AMERICAN INC		2.B FE	1,827,660	1,972,757	08/15/2045
78081B-AP-8	ROYALTY PHARMA PLC		2.C FE	3,072,512	3,130,774	09/02/2051
79466L-AM-6	SALESFORCE.COM INC		1.F FE	5,166,700	4,983,988	07/15/2061
822582-CH-3	SHELL INTERNATIONAL FINANCE BV		1.D FE	1,067,990	1,072,180	04/06/2050
8426EP-AE-8	SOUTHERN COMPANY GAS CAPITAL CORPO		2.A FE	1,308,450	1,308,361	09/30/2051
85238@-AA-1	STADCO LA LLC		2.C PL	41,312,420	41,000,000	05/15/2056
853254-BK-5	STANDARD CHARTERED PLC		2.B FE	13,603,250	12,500,000	03/15/2033
86171#-AA-6	STONE POINT CAPITAL LLC		1.F PL	21,907,578	22,000,000	02/26/2036
86562M-CF-5	SUMITOMO MITSUI FINANCIAL GROUP IN		1.G FE	465,235	500,000	01/12/2041
87264A-BK-0	T-MOBILE USA INC		2.C FE	5,874,540	5,937,618	02/15/2041
87264A-CM-5	T-MOBILE USA INC		2.C FE	1,997,700	1,988,480	10/15/2052
89417E-AR-0	TRAVELERS COMPANIES INC		1.F FE	1,048,860	997,104	06/08/2051
907818-FT-0	UNION PACIFIC CORPORATION		1.G FE	3,202,860	2,999,149	05/20/2041
913017-BS-7	UNITED TECHNOLOGIES CORP		2.A FE	1,378,140	1,364,635	04/15/2040
91324P-EE-8	UNITEDHEALTH GROUP INC		1.F FE	1,049,610	995,795	05/15/2041
91913Y-AL-4	VALERO ENERGY CORPORATION		2.B FE	674,990	674,309	06/15/2037
92343V-GK-4	VERIZON COMMUNICATIONS INC		2.A FE	20,996,600	19,988,719	03/22/2041
92556H-AB-3	VIACOMCBS INC		2.B FE	4,169,410	3,714,913	01/15/2031
92838@-AA-1	VISTA RIDGE LLC		1.F PL	924,432	976,895	10/14/2049
94106B-AD-3	WASTE CONNECTIONS INC		2.A FE	1,976,620	1,970,147	01/15/2052
95000U-2M-4	WELLS FARGO & COMPANY		2.A FE	10,277,400	10,288,609	04/04/2051
963320-AX-4	WHIRLPOOL CORPORATION		2.B FE	2,018,316	1,623,413	05/15/2050
97263C-AA-9	WILTON RE LTD		2.C FE	4,206,080	4,000,000	12/31/2070
BGH6JX-6H-7	EXTELL - DEER VALLEY RESORTS LEASE		1.D PL	1,360,840	1,300,000	10/01/2055
BGH6PF-Y8-8	DYAL III ISSUER A		1.G PL	1,946,228	1,905,205	06/15/2040
BGH6PL-E9-5	DYAL III ISSUER B		1.G PL	1,118,368	1,094,795	06/15/2040
BGH6QC-WN-3	KONINKLIJKE VOPAK NV		2.B	1,013,640	1,000,000	12/19/2032
BGH6RD-8S-6	SER 2020-XI-D TR CTF		1.F FE	1,061,091	1,000,000	10/05/2032
BGH6RD-8V-9	SER 2020-XI-F TR CTF		1.F FE	1,580,024	1,412,000	10/05/2040
BGH6RG-O5-7	SER 2020-XI-J TR CTF		1.F FE	658,033	588,000	10/05/2040
BGH6RM-0H-8	RXR REALTY LLC		2.A PL	1,060,711	968,742	07/17/2025
BGH6SG-XN-1	EXTELL - DEER VALLEY RESORT UPSIZE		1.D PL	732,760	700,000	10/01/2055
BGH6SJ-PL-8	CTL - CAYMAN UNIVERSE HOLDINGS LLC		1.D PL	9,853,884	9,687,623	09/30/2045
BGH6SL-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS L		2.C FE	7,066,045	7,000,000	12/31/2039
BGH6VP-TN-2	TFI INTERNATIONAL INC		2.C PL	980,624	1,000,000	01/05/2033
BGH6WC-F8-8	LMH FEE II		2.B PL	995,900	1,000,000	06/21/2048
BGH6XU-WX-3	PROJECT H2OYA CLASS A		1.E PL	903,924	1,000,000	07/15/2053
BGH6XU-XH-7	PROJECT H2OYA CLASS B		1.G PL	918,342	1,000,000	07/16/2046
BGH6YL-EY-0	LENDLEASE ARMY PRA REV FUNDED		1.E PL	7,162,250	7,162,250	04/01/2026
BGH6YW-CR-3	CTL - NAT LOGISITICS PT MI FUNDED		1.D FE	591,101	613,753	06/10/2042
BGH704-UL-3	LENDLEASE ARMY PRA TL		1.E PL	1,979,054	2,043,000	07/01/2056
BGH71B-8B-3	BAIN CAPITAL HOLDINGS LP		1.D PL	57,834,344	61,000,000	04/15/2036
BGH71B-8C-1	BAIN CAPITAL HOLDINGS LP		1.D PL	11,840,880	12,000,000	04/15/2041
BGH72C-93-7	DYAL IV ISSUER A		1.F PL	6,356,422	6,500,000	02/22/2041
BGH72C-9C-7	DYAL IV ISSUER B		1.F PL	3,422,475	3,500,000	02/22/2041
BGH72R-GD-4	FLNG LIQUEFACTION 3 LLC		2.C FE	34,878,853	35,524,800	06/30/2039
BGH73L-WY-2	SSP MIDCO 2 LIMITED FIRST OUT		2.B PL	14,700,317	14,950,315	02/17/2028
BGH745-L6-9	SSP MIDCO 2 LIMITED LAST OUT		2.B PL	5,526,354	5,620,337	02/17/2028
BGH74T-8C-9	CEAMER FINANCE LLC		2.B PL	11,635,812	11,776,118	03/22/2031
BGH75U-HK-7	QATAR AIRWAYS		1.D PL	4,690,492	4,755,070	04/23/2031
BGH7G6-LX-5	PERSHING SQUARE HOLDINGS LTD		2.B FE	47,051,324	46,848,206	10/01/2031
BGH7G6-MH-9	JRD HOLDINGS LLC		2.B PL	978,629	1,000,000	10/14/2036
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				840,539,613	838,649,320	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
02660T-EK-5	AHM 2005-2 1A1		1.A FM	2,771,421	2,551,964	09/25/2045
02660T-GS-6	AHM 2005-4 3A1		1.B FM	396,964	383,986	11/25/2045
12559Q-AD-4	CITM 2007-1 2A3		1.A FM	730,555	655,677	10/25/2037
126673-QR-6	CWHEL 2004-S 1A		1.A FM	1,354,342	1,257,082	02/15/2030
126685-AF-3	CWHEL 2005-D 2A		1.A FM	231,763	233,814	11/15/2035
3137H5-DN-4	FHR 5180 KZ		1.A	987,395	985,469	01/25/2052
36249B-AD-2	GSAA 2007-7 A4		1.A FM	1,418,713	1,357,631	07/25/2037
38174T-AE-6	GOCAP 2016-33A AR2		1.G FE	3,999,984	4,000,000	08/25/2033
45669W-AC-0	INDX 2007-FLX5 2A1		1.A FM	7,104,773	6,651,979	08/25/2037
525221-EM-5	LXS 2005-7N 1A1A		1.A FM	960,470	891,114	12/25/2035
70069F-HV-2	PPSI 2005-WHQ2 M2		1.A FM	131,716	126,059	05/25/2035
86358E-RB-4	SAIL 2005-2 M2		1.A FM	190,327	186,924	03/25/2035
86359U-AE-9	SASC 2006-OPT1 A5		1.A FM	624,358	583,523	04/25/2036
3399999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities				20,902,783	19,865,222	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						
05972F-AE-9	BANC 2018-CR3 B		1.A FE	1,142	1,142	01/15/2033
12328M-AN-1	BLX 2005-AA A		1.E FE	135,500	89,376	09/25/2038
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				136,641	90,517	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						
00038P-AA-8	AASET 2021-1A A		1.F FE	18,295,044	18,478,606	11/16/2041
00086G-AA-9	ABPCI 2019-6A A1		1.A FE	28,017,024	28,000,000	08/09/2030
03290A-AJ-9	ANCHF 2021-13A A2		1.A FE	999,888	1,000,000	07/27/2039
03290A-AL-4	ANCHF 2021-13A B2		1.D FE	1,997,218	2,000,000	07/27/2039
033295-AA-4	ANCHF 2021-14A A		1.A FE	13,000,000	13,000,000	01/21/2040
03329T-AG-9	ANCHF 2016-4A AR		1.A FE	33,502,010	33,500,000	04/27/2039
03329T-AJ-3	ANCHF 2016-4A BR		1.D FE	6,983,739	7,000,000	04/27/2039
03329T-AL-8	ANCHF 2016-4A CR		1.G FE	1,993,882	2,000,000	04/27/2039
03330E-AJ-3	ANCHF 2016-3A A A1R		1.A FE	999,950	1,000,000	01/28/2039
03330E-AN-4	ANCHF 2016-3A A BR		1.D FE	500,842	500,000	01/28/2039
03330P-AQ-2	ANCHF 2018-5A BRR		1.B FE	7,976,704	8,000,000	04/25/2036
03789X-AD-0	DIN 2019-1A A2I		2.B FE	202,204	190,443	06/05/2049
038779-AB-0	ARBYS 2020-1A A2		2.C FE	1,007,245	987,500	08/01/2050
05492Q-AE-6	BDS 2020-FL5 B		1.D FE	2,893,040	2,839,315	02/16/2037
05493N-AG-7	BDS 2021-FL9 D		2.B FE	2,591,628	2,600,000	11/16/2038
055731-AG-8	BSPDF 2021-FL1 C		1.G FE	3,978,092	4,000,000	10/15/2036
055731-AJ-2	BSPDF 2021-FL1 D		2.B FE	4,972,650	5,000,000	10/15/2036
05586A-AE-8	BSPRT 2018-FL4 B		1.D FE	9,468,208	9,680,412	09/15/2035
05586A-AG-3	BSPRT 2018-FL4 C		1.G FE	11,488,006	11,567,474	09/15/2035
05587T-AG-1	BSPRT 2019-FL5 C		1.G FE	2,981,439	3,000,000	05/09/2029
05601H-AJ-3	BSPRT 2021-FL6 D		2.B FE	998,779	1,000,000	03/15/2036
06761M-AA-5	BMM 2018-1A A1		1.A FE	9,000,441	9,000,000	01/15/2031
09626Q-BA-4	BLUEM 2014-2A A2R2		1.A FE	6,745,876	6,750,000	10/20/2030
12434L-AA-2	BXMT 2020-FL2 A		1.A FE	1,820,881	1,798,658	02/16/2037
12434L-AG-9	BXMT 2020-FL2 C		1.G FE	1,848,119	1,817,061	02/16/2037
12551P-AE-2	CIFC 2012-2RA B		1.E FE	2,984,295	3,000,000	01/20/2028
12552M-AE-8	CIFC 2013-3RA A2		1.C FE	7,012,154	7,060,000	04/24/2031
12807C-AA-1	CAI 2020-1A A		1.F FE	640,056	642,597	09/25/2045
143109-AQ-9	CGMS 2016-4A BR		1.F FE	996,029	918,359	10/20/2027

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the asset page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
14310Q-AA-6	CGFM 2015-1A A11R		1.A FE	2,500,108	2,500,000	10/20/2031
14855J-AB-1	CLAST 2016-1 A		1.G FE	15,492,177	15,662,688	08/15/2041
14855J-AC-9	CLAST 2016-1 B		2.C FE	2,326,784	2,435,436	08/15/2041
14856G-AA-8	CLAST 2021-1A A		1.F FE	23,879,101	23,621,359	01/15/2046
14856G-AB-6	CLAST 2021-1A B		2.B FE	399,261	377,310	01/15/2046
15672V-AA-4	CERB 2018-4RA A1TR		1.A FE	6,998,985	7,000,000	10/15/2030
15674T-AA-7	CERB 2021-4A A		1.A FE	9,943,938	9,947,569	08/13/2033
24823D-AU-0	DEN11 2015-1A A2RR		1.A FE	4,549,850	4,550,000	10/20/2028
25256L-AC-5	DIMND 2018-1A B		1.A FE	2,999,985	3,000,000	07/22/2030
25257A-AQ-7	DIMND 2019-1A BR		1.A FE	6,733,409	6,750,000	04/25/2029
25755T-AP-5	DPABS 2021-1A A2II		2.A FE	7,118,892	6,965,000	04/25/2051
27830T-AC-9	EATON 2014-1RA A2		1.A FE	9,495,953	9,500,000	07/15/2030
30605Y-AB-7	FLCON 2017-1 A		1.G FE	8,861,920	8,978,731	01/15/2042
30605Y-AD-3	FLCON 2017-1 B		2.C FE	3,283,080	3,420,590	02/15/2042
33830J-AC-9	GUYS 2021-1A A2		2.C FE	1,997,722	2,000,000	07/25/2051
338422-AS-7	FLAGS 2014-8A BRR		1.A FE	1,738,658	1,687,122	01/16/2026
34960J-AU-9	FCO 2015-6A A2R		1.A FE	2,995,629	3,000,000	07/10/2030
34961W-AJ-4	FCO 2018-11A BT		1.C FE	16,934,567	17,000,000	04/15/2031
36255C-AG-4	GPMT 2018-FL1 C		1.G FE	4,205,001	4,205,397	12/19/2035
36259B-AE-7	GPMT 2019-FL2 B		1.D FE	994,134	994,623	02/22/2036
36259B-AG-2	GPMT 2019-FL2 C		1.G FE	3,985,228	3,971,542	02/22/2036
38138J-AJ-2	GLM 2021-9A D		2.C FE	493,628	500,000	01/20/2033
38175B-AC-8	GOCAP 2018-36A B		1.C FE	2,985,150	3,000,000	02/05/2031
38175B-AE-4	GOCAP 2018-36A C		1.F FE	4,865,915	5,000,000	02/05/2031
38175N-AA-6	GOCAP 2015-25A AR		1.A FE	65,887,404	66,000,000	05/05/2030
38175N-AC-2	GOCAP 2015-25A BR		1.C FE	8,972,829	9,000,000	05/05/2030
40171D-BG-4	GUGG 2019-1A BR		1.F FE	7,000,000	7,000,000	10/15/2032
40171D-BJ-8	GUGG 2019-1A CR		2.C FE	4,098,081	4,100,000	10/15/2032
444838-AN-6	HULLS 2014-1A CR		1.E FE	1,080,578	1,080,829	10/18/2026
46651N-AA-2	JOLAR 2019-1 A		2.A FE	799,954	791,384	04/15/2044
46651T-AA-9	HENDR 2018-1A A		1.A FE	470,773	485,195	10/15/2072
46665R-AA-7	JGW 2020-D		1.F FE	963,769	905,999	01/01/2064
47047M-AQ-0	JTWN 2013-2A BR		1.F FE	5,874,768	6,000,000	04/22/2030
48250R-BN-5	KKR 12 BR2		1.C FE	7,024,979	7,025,000	10/15/2030
48250V-AY-3	KKR 13 CR		1.D FE	5,973,012	6,000,000	01/16/2028
48252K-AC-3	KKR 21 B		1.C FE	11,942,664	12,000,000	04/15/2031
48255K-AA-4	KKR CORE SR SECURED NOTES		2.B PL	7,954,160	8,000,000	07/15/2031
482739-AH-2	KVK 2013-1A CR		1.B FE	4,080,094	4,043,832	01/15/2028
48273L-AC-6	KVK 2018-1A B		1.A FE	4,499,978	4,500,000	05/20/2029
53946J-AC-8	LNCR 2019-CRE2 AS		1.A FE	2,998,959	2,729,315	05/15/2036
53946J-AG-9	LNCR 2019-CRE2 C		1.G FE	7,224,190	7,251,620	05/15/2036
53946M-AE-7	LNCR 2018-CRE1 B		1.D FE	12,496,938	12,524,113	05/15/2028
53946M-AG-2	LNCR 2018-CRE1 C		1.G FE	7,995,704	8,017,531	05/15/2028
53948H-AJ-5	LNCR 2021-CRE6 D		2.B FE	5,983,998	6,000,000	11/15/2038
55955K-AE-4	MAGNE 2021-29A C		1.F FE	988,209	1,000,000	01/15/2034
56576Q-AQ-1	MCLO 2013-5A A2R		1.B FE	6,819,888	6,852,328	11/21/2027
56577A-AN-2	MCLO 2014-7A BR		1.A FE	6,391,910	6,394,826	10/28/2025
59801Q-AN-9	MIDO 2015-4A CR		1.A FE	8,499,932	8,500,000	04/15/2027
610333-AW-6	MOCAP 2014-1A CR		1.A FE	4,985,166	4,985,176	10/22/2026
64131E-AG-2	NEUB 2016-23A BR		1.C FE	14,995,230	15,000,000	10/17/2027
65251P-AY-9	NSLP 2014-1A AR		1.A FE	57,727,721	57,767,523	04/25/2031
65251P-BA-0	NSLP 2014-1A BR		1.C FE	4,992,370	5,000,000	04/25/2031
65251X-AQ-9	NSBKY 2016-1A BR		1.A FE	7,140,243	6,928,803	10/25/2028
65252A-AG-0	NWSTR 2017-1A CN		1.A FE	1,826,916	1,825,302	03/20/2027
65252A-AJ-4	NWSTR 2017-1A DN		1.A FE	3,002,220	3,000,000	03/20/2027
65252B-AA-1	FSSLF 2015-2A A1N		1.A FE	38,583,038	38,866,491	04/29/2030
66860C-AE-3	WOODS 2018-14BA B		1.C FE	3,496,339	3,080,755	11/13/2031
67107K-BB-1	OCP 2014-7A A2RR		1.C FE	9,001,404	9,000,000	07/20/2029
67109W-AL-2	OZLM 2015-12A A2R		1.A FE	2,997,732	3,000,000	04/30/2027
69122D-AA-7	OR 2019-1A A		1.A FE	4,002,232	4,000,000	05/20/2031
69700K-AC-7	PSTAT 2018-4A A2		1.A FE	4,999,090	5,000,000	11/15/2026
75405R-AC-7	RPRO 2005-1A B		1.D FE	6,901,949	6,777,017	03/23/2024
75574X-AE-5	RCMT 2019-FL3 B		1.C FE	1,990,076	2,000,000	03/25/2034
75574X-AG-0	RCMT 2019-FL3 C		1.F FE	6,743,069	6,907,000	03/25/2034
77588J-AA-4	RCF 2021-2A A		1.A FE	10,959,278	11,000,000	10/25/2039
78485W-AC-3	STWD 2019-FL1 AS		1.A FE	2,000,146	1,938,870	07/15/2038
78485W-AG-4	STWD 2019-FL1 C		1.G FE	5,984,820	6,000,000	07/15/2038
81761T-AC-9	SERV 2020-1 A2II		2.C FE	998,787	992,500	01/30/2051
81881G-AE-8	SHACK 2014-6RA B		1.A FE	1,998,908	2,000,000	07/17/2028
85208U-AA-2	SPRTE 2021-1 A		1.G FE	4,875,690	4,925,049	10/15/2046
854432-AD-3	STANI 2014-1A D		1.A FE	2,122,569	1,996,790	06/15/2025
85815C-AC-3	STCR 2018-1A B		1.C FE	4,983,355	5,000,000	04/15/2031
85816W-AE-4	STCR 2014-1RA B		1.C FE	25,780,362	25,880,000	04/21/2031
86190B-AB-0	STR 2021-1 A2		1.A FE	2,277,165	2,193,529	06/20/2051
87233G-AE-0	TCP 2016-1A A1J		1.A FE	4,051,533	4,048,594	12/15/2028
87233G-AG-5	TCP 2016-1A A2		1.C FE	3,000,456	3,000,000	12/15/2028
87249F-AG-9	TICP 2018-3R C		1.C FE	4,231,725	4,250,000	04/20/2028
87249T-AG-9	TICP 2018-IIA B		1.C FE	8,885,169	9,000,000	04/20/2028
87276V-AC-9	TRTX 2019-FL3 AS		1.A FE	2,995,527	2,643,734	09/15/2034
87342R-AJ-3	BELL 2021-1A A23		2.B FE	36,887,111	37,750,000	08/25/2051
87404L-AA-0	TLWND 2019-1 A		2.B FE	636,500	552,112	12/15/2044
88576P-AC-7	HENDR 2004-A A1		1.A FE	338,672	316,707	09/15/2045
92329Y-AN-6	VENTR 2014-17A BRR		1.A FE	17,985,024	18,000,000	04/15/2027
92329Y-AQ-9	VENTR 2014-17A CRR		1.D FE	7,089,874	7,125,000	04/15/2027
94949L-AN-0	WELF 2016-2A A2R		1.B FE	2,993,754	3,000,000	10/20/2028
97770*-AA-2	WOLFENT 2021-1 A		2.B PL	40,245,029	40,245,029	05/20/2045
979888-AE-4	WDMNT 2018-4A B		1.C FE	6,968,143	7,000,000	04/20/2030
97988A-AL-3	WDMNT 2017-3A A1R		1.A FE	5,003,270	5,000,000	04/20/2032
BGH5C2-LR-5	AASET 2014-1 AR		1.F FE	33,110,716	35,988,305	01/15/2043
BGH5HU-84-4	VUMC 2018-1 LOAN		1.F PL	72,896,166	63,000,000	07/01/2048
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				1,010,381,831	1,004,584,047	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)				1,871,960,868	1,863,189,106	XXX
Bonds - Hybrid Securities - Issuer Obligations						
4299999 - Bonds - Hybrid Securities - Issuer Obligations						XXX
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities						
4399999 - Bonds - Hybrid Securities - Residential Mortgage-Backed Securities						XXX
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities						
4499999 - Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities						XXX
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						
4599999 - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						XXX
4899999 - Bonds - Hybrid Securities - Subtotals - Hybrid Securities						XXX
Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						
BGH33D-QD-2	GUGGENHEIM LOAN SERV CO LLC		1.C	4,616,733	2,168,327	07/15/2055
4999999 - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations				4,616,733	2,168,327	XXX
Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities						

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the asset page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
5099999 - Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities						XXX
Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities						
5199999 - Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities						XXX
Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						
40168P-AH-1	PDFNI 2016-B 1		1.E FE	1,883,905	1,883,905	04/12/2027
40168P-AJ-7	PDFNI 2016-B 2		1.E FE	941,953	941,953	04/12/2027
40168P-AK-4	PDFNI 2016-B 3		1.E FE	941,952	941,952	04/12/2027
40168P-AL-2	PDFNI 2017-B 4		1.E FE	1,052,017	1,052,017	04/12/2027
40168P-AM-0	PDFNI 2017-B 5		1.E FE	1,306,046	1,306,046	04/12/2027
40170F-AA-4	GPIM 2018-1A A1		1.A FE	18,470,974	18,500,000	01/15/2031
5299999 - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities				24,596,846	24,625,873	XXX
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans - Issued						
5399999 - Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans - Issued						XXX
Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans – Acquired						
5499999 - Bonds - Parent, Subsidiaries and Affiliates - Affiliated Bank Loans – Acquired						XXX
5599999 - Bonds - Parent, Subsidiaries and Affiliates - Subtotals - Parent, Subsidiaries and Affiliates				29,213,579	26,794,200	XXX
Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						
5999999 - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						XXX
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued						
6099999 - Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued						XXX
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans – Acquired						
BGH35K-HG-7	DIGITAL CINEMA TLB-1ST LIEN		2.B FE	233,914	233,914	09/17/2022
BGH3AT-5V-2	ASSOCIATED PARTNERS DWIP LOAN		2.A FE	13,516,435	13,382,609	10/12/2023
6199999 - Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired				13,750,348	13,616,522	XXX
6299999 - Bonds - Unaffiliated Bank Loans - Subtotals – Unaffiliated Bank Loans				13,750,348	13,616,522	XXX
6399999 - Bonds - Total Bonds - Subtotals - Issuer Obligations				1,304,604,788	1,293,183,941	XXX
6499999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities				33,192,863	32,531,330	XXX
6599999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities				1,435,840	1,340,591	XXX
6699999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities				1,036,503,119	1,030,791,301	XXX
6799999 - Bonds - Total Bonds - Subtotals - SVO Identified Funds						XXX
6899999 - Bonds - Total Bonds - Subtotals - Affiliated Bank Loans						XXX
6999999 - Bonds - Total Bonds - Subtotals - Unaffiliated Bank Loans				13,750,348	13,616,522	XXX
7099999 - Bonds - Total Bonds - Subtotals - Total Bonds				2,389,486,959	2,371,463,684	XXX
Stocks - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual and Redeemable Preferred						
7199999 - Stocks - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual and Redeemable Preferred						XXX
Stocks - Preferred Stocks - Parent, Subsidiaries, and Affiliates Perpetual and Redeemable Preferred						
7299999 - Stocks - Preferred Stocks - Parent, Subsidiaries, and Affiliates Perpetual and Redeemable Preferred						XXX
7399999 - Stocks - Preferred Stocks - Total Preferred Stocks						XXX
Stocks - Common Stocks (Schedule D, Part 2, Section 2 type): - Industrial and Miscellaneous (Unaffiliated)						
7499999 - Stocks - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						XXX
Stocks - Common Stocks - Parent, Subsidiaries, and Affiliates						
7599999 - Stocks - Common Stocks - Parent, Subsidiaries, and Affiliates						XXX
Stocks - Common Stocks - Mutual Funds						
7699999 - Stocks - Common Stocks - Mutual Funds						XXX
Stocks - Common Stocks - Unit Investment Trusts						
7799999 - Stocks - Common Stocks - Unit Investment Trusts						XXX
Stocks - Common Stocks - Closed-End Funds						
7899999 - Stocks - Common Stocks - Closed-End Funds						XXX
7999999 - Stocks - Common Stocks - Total Common Stocks						XXX
8099999 - Stocks - Total Preferred and Common Stocks						XXX
Real Estate (Schedule A type)						
8699999 - Real Estate (Schedule A type)						XXX
Mortgage Loans on Real Estate (Schedule B type)						
8799999 - Mortgage Loans on Real Estate (Schedule B type)						XXX
Other Invested Assets (Schedule BA type)						
8899999 - Other Invested Assets (Schedule BA type)						XXX
Short-Term Invested Assets (Schedule DA, Part 1 type)						
8999999 - Short-Term Invested Assets (Schedule DA, Part 1 type)						XXX
Cash (Schedule E, Part 1 type)						
9099999 - Cash (Schedule E, Part 1 type)						XXX
Cash Equivalents (Schedule E, Part 2 type)						
9199999 - Cash Equivalents (Schedule E, Part 2 type)						XXX
Other Assets						
9299999 - Other Assets						XXX
9999999 Totals				2,389,486,959	2,371,463,684	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 270,012,259 — Book/Adjusted Carrying Value $ 273,450,951
2. Average balance for the year — Fair Value $ 2,254,480,830 — Book/Adjusted Carrying Value $ 2,234,738,208

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							
CitiBank N.A.	New York, NY			28,179		634,681,394	XXX
Bank of New York Mellon	New York, NY					758,785	XXX
Bank of America	New York, NY					45,962,996	XXX
Wells Fargo	Sioux Falls, SD		0.002	8,821		(57,027,051)	XXX
0199998 Deposits in 1 depositories that do not exceed the allowable limit in any one depository - Open Depositories		XXX	XXX			28,284	XXX
0199999 Totals - Open Depositories		XXX	XXX	37,000		624,404,408	XXX
0399999 Total Cash on Deposit		XXX	XXX	37,000		624,404,408	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total Cash		XXX	XXX	37,000		624,404,408	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	349,208,936	4. April	676,973,784	7. July	639,508,552	10. October	231,554,332
2. February	229,940,636	5. May	669,634,063	8. August	430,043,850	11. November	369,244,084
3. March	460,043,205	6. June	488,344,677	9. September	236,502,898	12. December	624,404,408

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
Bonds - U.S. Governments - Issuer Obligations								
XXX	FHLB 0.0 01/18		12/23/2021	0.030	01/11/2022	1,099,991		8
XXX	FHLB 0.0 01/26/2022		12/23/2021	0.040	01/26/2022	13,899,614		62
XXX	T 1.875 01/31/22		12/23/2021	1.875	01/31/2022	35,052,321	274,626	(15,696)
0199999 - Bonds - U.S. Governments - Issuer Obligations						50,051,926	274,626	(15,626)
Bonds - U.S. Governments - Residential Mortgage-Backed Securities								
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities								
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities								
0399999 - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities								
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities								
0499999 - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities								
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						50,051,926	274,626	(15,626)
Bonds - All Other Governments - Issuer Obligations								
0699999 - Bonds - All Other Governments - Issuer Obligations								
Bonds - All Other Governments - Residential Mortgage-Backed Securities								
0799999 - Bonds - All Other Governments - Residential Mortgage-Backed Securities								
Bonds - All Other Governments - Commercial Mortgage-Backed Securities								
0899999 - Bonds - All Other Governments - Commercial Mortgage-Backed Securities								
Bonds - All Other Governments - Other Loan-Backed and Structured Securities								
0999999 - Bonds - All Other Governments - Other Loan-Backed and Structured Securities								
1099999 - Bonds - All Other Governments - Subtotals - All Other Governments								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
1299999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - .S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
1399999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
1499999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - States, Territories and Possessions (Direct and Guaranteed)								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
1999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Residential Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
2099999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Commercial Mortgage-Backed Securities								
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
2199999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Other Loan-Backed and Structured Securities								
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations								
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities								
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities								
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities								
2799999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities								
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities								
2899999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities								
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political SubdivisionsSubtotals - Subtotals - Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
Bonds - Industrial and Miscellaneous - Issuer Obligations								

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
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
3399999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities								
3499999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities								
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities								
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities								
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)								
Bonds - Hybrid Securities - Issuer Obligations								
4299999 - Bonds - Hybrid Securities - Issuer Obligations								
Bonds - Hybrid Securities - Residential Mortgage-Backed Securities								
4399999 - Bonds - Hybrid Securities - Residential Mortgage-Backed Securities								
Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities								
4499999 - Bonds - Hybrid Securities - Commercial Mortgage-Backed Securities								
Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities								
4599999 - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities								
4899999 - Bonds - Hybrid Securities - Subtotals - Hybrid Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations								
4999999 - Bonds - Parent, Subsidiaries and Affiliates Bonds - Issuer Obligations								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities								
5099999 - Bonds - Parent, Subsidiaries and Affiliates Bonds - Residential Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities								
5199999 - Bonds - Parent, Subsidiaries and Affiliates Bonds - Commercial Mortgage-Backed Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities								
5299999 - Bonds - Parent, Subsidiaries and Affiliates Bonds - Other Loan-Backed and Structured Securities								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued								
5399999 - Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Issued								
Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Acquired								
5499999 - Bonds - Parent, Subsidiaries and Affiliates Bonds - Affiliated Bank Loans - Acquired								
5599999 - Bonds - Parent, Subsidiaries and Affiliates Bonds - Subtotals - Parent, Subsidiaries and Affiliates Bonds								
Bonds - SVO Identified Funds - Exchange Traded Funds –as Identified by the SVO								
6099999 - Bonds - SVO Identified Funds - Exchange Traded Funds – as Identified by the SVO								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued								
6399999 - Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Issued								
Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired								
6499999 - Bonds - Unaffiliated Bank Loans - Unaffiliated Bank Loans - Acquired								
6599999 - Bonds - Unaffiliated Bank Loans - Subtotals – Unaffiliated Bank Loans								
7699999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						50,051,926	274,626	(15,626)
7799999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities								
7899999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities								
7999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities								
8099999 - Bonds - Total Bonds - Subtotals - SVO Identified Funds								
8199999 - Bonds - Total Bonds - Subtotals - Affiliated Bank Loans								
8299999 - Bonds - Total Bonds - Subtotals - Unaffiliated Bank Loans								
8399999 - Bonds - Total Bonds - Subtotals - Bonds						50,051,926	274,626	(15,626)
Sweep Accounts								
8499999 - Sweep Accounts								
Exempt Money Market Mutual Funds – as Identified by SVO								
8599999 - Exempt Money Market Mutual Funds – as Identified by SVO								
All Other Money Market Mutual Funds								
8699999 - All Other Money Market Mutual Funds								
Qualified Cash Pools Under SSAP No. 2R								
8799999 - Qualified Cash Pools Under SSAP No. 2R								
Other Cash Equivalents								
8899999 - Other Cash Equivalents								
9999999 Total Cash Equivalents						50,051,926	274,626	(15,626)

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A	$ 50,051,926	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 E - PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Life Insurance			124,755	116,904
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	Life Insurance			61,357	62,512
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA			32,515,882,173	34,769,262,158		
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Life Insurance			230,090	234,421
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Life Insurance			225,627	248,298
33. New York NY						
34. North Carolina NC	B	Life Insurance			444,840	453,213
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Life Insurance			61,357	62,512
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Total	XXX	XXX	32,515,882,173	34,769,262,158	1,148,027	1,177,860
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX				