ANNUAL STATEMENT

OF

NASSAU

Nassau Life and Annuity Company

OF HARTFORD
IN THE STATE OF CONNECTICUT

TO THE

Insurance Department

OF THE

STATE OF

_____

FOR THE YEAR ENDED
DECEMBER 31, 2021

2021

LIFE AND ACCIDENT AND HEALTH

2021

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021
OF THE CONDITION AND AFFAIRS OF THE

NASSAU LIFE AND ANNUITY COMPANY

NAIC Group Code 4736 (Current) 4736 (Prior) NAIC Company Code 93734 Employer's ID Number 43-1240953

Organized under the Laws of Connecticut, State of Domicile or Port of Entry CT

Country of Domicile United States of America

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

Incorporated/Organized 11/02/1981 Commenced Business 12/28/1981

Statutory Home Office One American Row (Street and Number), Hartford, CT, US 06103 (City or Town, State, Country and Zip Code)

Main Administrative Office One American Row (Street and Number)
Hartford, CT, US 06103 (City or Town, State, Country and Zip Code), 860-403-5000 (Area Code) (Telephone Number)

Mail Address P. O. Box 5056 (Street and Number or P.O. Box), Hartford, CT, US 06102-5056 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records One American Row (Street and Number)
Hartford, CT, US 06103 (City or Town, State, Country and Zip Code), 860-403-5210 (Area Code) (Telephone Number)

Internet Website Address www.nfg.com

Statutory Statement Contact Donald Scott Aderhold (Name), 860-403-5210 (Area Code) (Telephone Number)
Statutory_Reporting@nfg.com (E-mail Address), 860-403-5344 (FAX Number)

OFFICERS

President, CEO	Phillip John Gass	Vice President, CFO, Treasurer	Diana Piquette
Vice President, General Counsel, Secretary	Kostas Cheliotis		

OTHER

Thomas Martin Buckingham #, Vice President, Chief Growth Officer
David Eugene Czerniecki, Vice President, Chief Investment Officer

DIRECTORS OR TRUSTEES

Thomas Martin Buckingham
Kostas Cheliotis
Phillip John Gass

State of Connecticut
County of Hartford SS

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.

Phillip John Gass	Kostas Cheliotis	Diana Piquette
President, CEO	Vice President, General Counsel, Secretary	Vice President, CFO, Treasurer

Subscribed and sworn to before me this 31st day of January, 2022

Jessie O. Karpf

Jessie O. Karpf
1/31/2025

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 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	1,457,962,729		1,457,962,729	914,342,548
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	6,797,568		6,797,568	6,687,431
	2.2 Common stocks	14,718,692		14,718,692	14,224,789
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	175,821,853		175,821,853	57,943,336
	3.2 Other than first liens			0	0
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ encumbrances)			0	0
	4.2 Properties held for the production of income (less $ encumbrances)			0	0
	4.3 Properties held for sale (less $ encumbrances)			0	0
5.	Cash ($ 49,831,253 , Schedule E - Part 1), cash equivalents ($ 4,491,026 , Schedule E - Part 2) and short-term investments ($ 499,931 , Schedule DA)	54,822,210		54,822,210	94,648,226
6.	Contract loans (including $ premium notes)	3,607,151		3,607,151	3,719,704
7.	Derivatives (Schedule DB)	35,465,780		35,465,780	21,678,085
8.	Other invested assets (Schedule BA)	77,562,984	804,527	76,758,457	13,242,597
9.	Receivables for securities	18,426,887		18,426,887	1,192,223
10.	Securities lending reinvested collateral assets (Schedule DL)			0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	1,845,185,855	804,527	1,844,381,328	1,127,678,939
13.	Title plants less $ charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	11,911,550	32,945	11,878,605	8,105,673
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	444,056		444,056	491,811
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	2,950,627		2,950,627	3,308,211
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)	0		0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	3,061,911	1,399,410	1,662,501	1,315,346
	16.2 Funds held by or deposited with reinsured companies	43,156,637		43,156,637	45,796,420
	16.3 Other amounts receivable under reinsurance contracts	5,272,343		5,272,343	2,972,403
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	12,789,051		12,789,051	8,422,030
18.2	Net deferred tax asset	34,595,207	31,725,284	2,869,923	4,962,092
19.	Guaranty funds receivable or on deposit	1,499,896		1,499,896	1,627,972
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets ($)			0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	2,624,285		2,624,285	335,567
24.	Health care ($ 0) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	23,868	2,768	21,100	581,166
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	1,963,515,286	33,964,934	1,929,550,352	1,205,597,630
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	6,070,618		6,070,618	5,505,376
28.	Total (Lines 26 and 27)	1,969,585,904	33,964,934	1,935,620,970	1,211,103,006
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Due from former Affiliate	23,868	2,768	21,100	45,752
2502.	Agent Balances			0	488
2503.	Suspense			0	534,926
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	23,868	2,768	21,100	581,166

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 345,993,006 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ Modco Reserve)	345,993,006	195,038,429
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	93,103,027	102,725,362
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ Modco Reserve)	0	0
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	1,670,486	1,613,298
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	3,650,459	3,993,098
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)	0	0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ 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 $ 642,850 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	703,003	700,230
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 $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 1,027,907 assumed and $ 1,815,984 ceded	2,843,891	25,266,684
	9.4 Interest maintenance reserve (IMR, Line 6)	7,469,503	1,892,871
10.	Commissions to agents due or accrued-life and annuity contracts $ accident and health $ and deposit-type contract funds $	4,150,838	2,865,269
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	293,650	871,300
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)	174,356	355,561
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	23,215	27,993
17.	Amounts withheld or retained by reporting entity as agent or trustee	225,792	153,855
18.	Amounts held for agents' account, including $ agents' credit balances		13,676
19.	Remittances and items not allocated	6,793,170	4,248,485
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)	27,281,209	10,760,110
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	1,285,944,762	719,235,528
	24.04 Payable to parent, subsidiaries and affiliates	15,960,439	5,545,051
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	0	0
	24.09 Payable for securities	10,529,458	17,830,753
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	6,222,994	5,278,111
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	1,813,033,258	1,098,415,664
27.	From Separate Accounts Statement	6,070,618	5,505,376
28.	Total liabilities (Lines 26 and 27)	1,819,103,876	1,103,921,040
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	241,985,523	91,985,523
34.	Aggregate write-ins for special surplus funds	0	6,607,874
35.	Unassigned funds (surplus)	(127,968,429)	6,088,569
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)	114,017,094	104,681,966
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	116,517,094	107,181,966
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	1,935,620,970	1,211,103,006
	DETAILS OF WRITE-INS		
2501.	Escheat liability	3,313,591	2,906,193
2502.	Suspense	2,909,403	2,371,918
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	6,222,994	5,278,111
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)	0	0
3401.	Deferred Ceding Allowance	0	6,607,874
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	0	6,607,874

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)	195,984,532	180,996,294
2.	Considerations for supplementary contracts with life contingencies	0	0
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	53,630,906	26,574,742
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	703,134	350,306
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	85,285,337	58,677,402
7.	Reserve adjustments on reinsurance ceded	75,997	(167,377,915)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	131,541	125,991
	8.2 Charges and fees for deposit-type contracts	0	0
	8.3 Aggregate write-ins for miscellaneous income	278,277	278,227
9.	Total (Lines 1 to 8.3)	336,089,724	99,625,047
10.	Death benefits	16,829,345	5,914,292
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	2,058,320	1,045,174
13.	Disability benefits and benefits under accident and health contracts	24,559,064	27,254,832
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0
15.	Surrender benefits and withdrawals for life contracts	9,318,714	3,812,359
16.	Group conversions	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	212,253	34,592
18.	Payments on supplementary contracts with life contingencies	0	0
19.	Increase in aggregate reserves for life and accident and health contracts	141,296,247	(76,213,505)
20.	Totals (Lines 10 to 19)	194,273,943	(38,152,256)
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	87,852,856	77,942,280
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	150,539,401	2,496,058
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	19,072,162	21,786,511
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	2,609,920	1,889,636
25.	Increase in loading on deferred and uncollected premiums	(229,309)	(272,095)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(72,786)	(31,308)
27.	Aggregate write-ins for deductions	23,036,649	41,423,268
28.	Totals (Lines 20 to 27)	477,082,836	107,082,094
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(140,993,112)	(7,457,047)
30.	Dividends to policyholders and refunds to members	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(140,993,112)	(7,457,047)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(9,645,879)	(11,237,748)
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)	(131,347,233)	3,780,701
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 3,576,254 (excluding taxes of $ 1,669,224 transferred to the IMR)	7,526,818	(2,210,824)
35.	Net income (Line 33 plus Line 34)	(123,820,415)	1,569,877
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	107,181,966	77,005,061
37.	Net income (Line 35)	(123,820,415)	1,569,877
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 1,594,847	6,383,075	2,134,592
39.	Change in net unrealized foreign exchange capital gain (loss)	8,800	
40.	Change in net deferred income tax	23,490,200	(3,426,173)
41.	Change in nonadmitted assets	(25,102,170)	4,570,010
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0
44.	Change in asset valuation reserve	(16,521,100)	(7,351,501)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		
47.	Other changes in surplus in Separate Accounts Statement		
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
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	150,000,000	17,409,648
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders		0
53.	Aggregate write-ins for gains and losses in surplus	(5,103,261)	15,270,452
54.	Net change in capital and surplus for the year (Lines 37 through 53)	9,335,128	30,176,905
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	116,517,094	107,181,966
	DETAILS OF WRITE-INS		
08.301.	Miscellaneous Income	278,277	278,227
08.302.			
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	278,277	278,227
2701.	Miscellaneous adjustments	1,409	1,335
2702.	Reinsurance consideration	(17,416,531)	22,540,000
2703.	Offset due to novation reserves	8,394,763	
2798.	Summary of remaining write-ins for Line 27 from overflow page	32,057,008	18,881,933
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	23,036,649	41,423,268
5301.	Deferred Ceding Allowance	(5,103,261)	15,671,106
5302.	Non-admitted asset adjustment		(400,654)
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)	(5,103,261)	15,270,452

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	864,993,594	788,381,995
2.	Net investment income	53,590,822	25,139,617
3.	Miscellaneous income	8,437,821	(154,804,222)
4.	Total (Lines 1 through 3)	927,022,237	658,717,390
5.	Benefit and loss related payments	146,142,324	35,779,837
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(72,786)	(31,308)
7.	Commissions, expenses paid and aggregate write-ins for deductions	249,790,110	130,688,435
8.	Dividends paid to policyholders	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	(1,358,641)	(1,029,735)
10.	Total (Lines 5 through 9)	394,501,007	165,407,229
11.	Net cash from operations (Line 4 minus Line 10)	532,521,231	493,310,161
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	288,338,526	162,619,552
	12.2 Stocks	0	0
	12.3 Mortgage loans	1,585,526	173,142
	12.4 Real estate	0	0
	12.5 Other invested assets	1,255,728	301,249
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	7,682	1
	12.7 Miscellaneous proceeds	0	3,246,251
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	291,187,462	166,340,195
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	841,487,250	537,559,479
	13.2 Stocks	101,700	1,950,400
	13.3 Mortgage loans	119,739,250	58,249,813
	13.4 Real estate	0	0
	13.5 Other invested assets	63,247,859	10,458,626
	13.6 Miscellaneous applications	7,567,719	10,932,601
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,032,143,778	619,150,919
14.	Net increase (decrease) in contract loans and premium notes	(112,553)	9,505
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(740,843,763)	(452,820,229)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes	0	0
	16.2 Capital and paid in surplus, less treasury stock	158,773,912	0
	16.3 Borrowed funds	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	0	178,925
	16.5 Dividends to stockholders	0	0
	16.6 Other cash provided (applied)	9,722,607	4,117,600
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	168,496,519	4,296,525
	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)	(39,826,014)	44,786,457
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	94,648,224	49,861,767
	19.2 End of year (Line 18 plus Line 19.1)	54,822,210	94,648,224

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

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	195,984,532	6,702,935	4,636,161	161,145,475		23,499,961			0
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX			XXX	XXX		XXX
3.	Net investment income	53,630,907	2,952,811	0	40,754,298		9,923,798			0
4.	Amortization of Interest Maintenance Reserve (IMR)	703,134	45,915	0	252,097		405,122			0
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0	0		0	XXX		0
6.	Commissions and expense allowances on reinsurance ceded	85,285,337	3,717,374	0	71,638,571		9,929,392	XXX	0	0
7.	Reserve adjustments on reinsurance ceded	75,997	75,997	0	0		0	XXX		0
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	131,541	131,541	0	0		0	XXX		0
	8.2 Charges and fees for deposit-type contracts	0	0	0	0		XXX	XXX		0
	8.3 Aggregate write-ins for miscellaneous income	278,277	76,949	0	165,085	0	36,243	0	0	0
9.	Totals (Lines 1 to 8.3)	336,089,725	13,703,522	4,636,161	273,955,526	0	43,794,516	0	0	0
10.	Death benefits	16,829,345	8,230,297	8,599,048	0		XXX	XXX		0
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0	0		XXX	XXX		0
12.	Annuity benefits	2,058,319	XXX	XXX	2,058,319		XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	24,559,064	0	0	0		24,559,064	XXX		0
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0	0		0	XXX		0
15.	Surrender benefits and withdrawals for life contracts	9,318,714	1,316,225	0	8,002,489		XXX	XXX		0
16.	Group conversions	0	0	0	0		0	XXX		0
17.	Interest and adjustments on contract or deposit-type contract funds	212,253	12,868	188,572	9,527		1,286	XXX		0
18.	Payments on supplementary contracts with life contingencies	0	0	0	0		XXX	XXX		0
19.	Increase in aggregate reserves for life and accident and health contracts	141,296,247	(1,860,153)	0	152,778,734		(9,622,334)	XXX		0
20.	Totals (Lines 10 to 19)	194,273,942	7,699,237	8,787,620	162,849,069	0	14,938,016	XXX	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	87,852,856	1,340,412	0	84,500,766		2,011,678	0	0	XXX
22.	Commissions and expense allowances on reinsurance assumed	150,539,401	175,445	150,123,071	(1,548)		242,433	XXX	0	0
23.	General insurance expenses and fraternal expenses	19,072,162	3,536,796	0	5,317,225		10,218,141			0
24.	Insurance taxes, licenses and fees, excluding federal income taxes	2,609,921	621,248	0	413,634		1,575,039			0
25.	Increase in loading on deferred and uncollected premiums	(229,309)	(229,309)	0	0		0	XXX		0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(72,786)	(72,786)	0	0		0	XXX		0
27.	Aggregate write-ins for deductions	23,036,649	583,647	(17,416,531)	33,424,757	0	6,444,776	0	0	0
28.	Totals (Lines 20 to 27)	477,082,836	13,654,690	141,494,160	286,503,903	0	35,430,083	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(140,993,111)	48,832	(136,857,999)	(12,548,377)	0	8,364,433	0	0	0
30.	Dividends to policyholders and refunds to members	0	0	0	0		0	XXX		0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(140,993,111)	48,832	(136,857,999)	(12,548,377)	0	8,364,433	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	(9,645,879)	3,342	(9,362,981)	(858,483)		572,243			0
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(131,347,232)	45,490	(127,495,018)	(11,689,894)	0	7,792,190	0	0	0
34.	Policies/certificates in force end of year	111,378	48,394	34	16,220		46,730	XXX		0
	DETAILS OF WRITE-INS									
08.301.	Miscellaneous income	278,277	76,949		165,085		36,243			
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	278,277	76,949	0	165,085	0	36,243	0	0	0
2701.	Miscellaneous adjustments	1,409	1,409							
2702.	Reinsurance consideration	(17,416,531)		(17,416,531)						
2703.	Offset due to novation reserves	8,394,763					8,394,763			
2798.	Summary of remaining write-ins for Line 27 from overflow page	32,057,008	582,238	0	33,424,757	0	(1,949,987)	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	23,036,649	583,647	(17,416,531)	33,424,757	0	6,444,776	0	0	0

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)	6,702,935		6,100,913	605,098		(75,621)			72,545			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	2,952,811		2,560,549	11,036		368,062			13,164			
4.	Amortization of Interest Maintenance Reserve (IMR)	45,915		15,016	2,288		27,704			907			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0											
6.	Commissions and expense allowances on reinsurance ceded	3,717,374	0	2,625,452	932,200		159,722						
7.	Reserve adjustments on reinsurance ceded	75,997		75,997									
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	131,541								131,541			
	8.2 Charges and fees for deposit-type contracts	0					0						
	8.3 Aggregate write-ins for miscellaneous income	76,949	0	5,939	59,361	0	0	0	0	11,649	0	0	0
9.	Totals (Lines 1 to 8.3)	13,703,522	0	11,383,866	1,609,983	0	479,867	0	0	229,806	0	0	0
10.	Death benefits	8,230,297		6,061,681	156,659		2,011,957						
11.	Matured endowments (excluding guaranteed annual pure endowments)	0											
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	0											
14.	Coupons, guaranteed annual pure endowments and similar benefits	0											
15.	Surrender benefits and withdrawals for life contracts	1,316,225		555,268			597,516			163,441			
16.	Group conversions	0											
17.	Interest and adjustments on contract or deposit-type contract funds	12,868		22	998		11,846			2			
18.	Payments on supplementary contracts with life contingencies	0											
19.	Increase in aggregate reserves for life and accident and health contracts	(1,860,153)		(356,173)	443,041		(1,951,535)			4,514			
20.	Totals (Lines 10 to 19)	7,699,237	0	6,260,798	600,698	0	669,784	0	0	167,957	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,340,412	0	540,389	740,122		52,845			7,056			XXX
22.	Commissions and expense allowances on reinsurance assumed	175,445	0	247,930	(72,485)								
23.	General insurance expenses	3,536,796		2,225,685	1,303,437		4,054			3,620			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	621,248		391,152	211,275		16,995			1,826			
25.	Increase in loading on deferred and uncollected premiums	(229,309)		(128,489)	(100,820)								
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(72,786)								(72,786)			
27.	Aggregate write-ins for deductions	583,647	0	610,048	(27,810)	0	0	0	0	1,409	0	0	0
28.	Totals (Lines 20 to 27)	13,654,690	0	10,147,513	2,654,417	0	743,678	0	0	109,082	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	48,832	0	1,236,353	(1,044,434)	0	(263,811)	0	0	120,724	0	0	0
30.	Dividends to policyholders and refunds to members	0											
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	48,832	0	1,236,353	(1,044,434)	0	(263,811)	0	0	120,724	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	3,342		84,584	(71,453)		(18,048)			8,259			
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)	45,490	0	1,151,769	(972,981)	0	(245,763)	0	0	112,465	0	0	0
34.	Policies/certificates in force end of year	48,394		31,344	10,708		6,312			30			
	DETAILS OF WRITE-INS												
08.301.	Miscellaneous income	76,949		5,939	59,361					11,649			
08.302.													
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	76,949	0	5,939	59,361	0	0	0	0	11,649	0	0	0
2701.	Miscellaneous adjustments	1,409								1,409			
2702.	Interest Exp on Funds Withheld	582,238		610,048	(27,810)								
2703.	Change in GIA Invest GA	0											
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	583,647	0	610,048	(27,810)	0	0	0	0	1,409	0	0	0

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

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

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP 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)	4,636,161	4,636,161							
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	0								
4.	Amortization of Interest Maintenance Reserve (IMR)	0								
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0								
6.	Commissions and expense allowances on reinsurance ceded	0								
7.	Reserve adjustments on reinsurance ceded	0								
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0								
	8.2 Charges and fees for deposit-type contracts	0								
	8.3 Aggregate write-ins for miscellaneous income	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 to 8.3)	4,636,161	4,636,161	0	0	0	0	0	0	0
10.	Death benefits	8,599,048	8,599,048							
11.	Matured endowments (excluding guaranteed annual pure endowments)	0								
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	0								
14.	Coupons, guaranteed annual pure endowments and similar benefits	0								
15.	Surrender benefits and withdrawals for life contracts	0								
16.	Group conversions	0								
17.	Interest and adjustments on contract or deposit-type contract funds	188,572	188,572							
18.	Payments on supplementary contracts with life contingencies	0								
19.	Increase in aggregate reserves for life and accident and health contracts	0								
20.	Totals (Lines 10 to 19)	8,787,620	8,787,620	0	0	0	0	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	0								XXX
22.	Commissions and expense allowances on reinsurance assumed	150,123,071	150,123,071							
23.	General insurance expenses	0								
24.	Insurance taxes, licenses and fees, excluding federal income taxes	0								
25.	Increase in loading on deferred and uncollected premiums	0								
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0								
27.	Aggregate write-ins for deductions	(17,416,531)	(17,416,531)	0	0	0	0	0	0	0
28.	Totals (Lines 20 to 27)	141,494,160	141,494,160	0	0	0	0	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(136,857,999)	(136,857,999)	0	0	0	0	0	0	0
30.	Dividends to policyholders and refunds to members	0								
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(136,857,999)	(136,857,999)	0	0	0	0	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	(9,362,981)	(9,362,981)							
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)	(127,495,018)	(127,495,018)	0	0	0	0	0	0	0
34.	Policies/certificates in force end of year	34	34							
	DETAILS OF WRITE-INS									
08.301.										
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	0	0	0	0	0	0	0	0	0
2701.	Reinsurance consideration	(17,416,531)	(17,416,531)							
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	(17,416,531)	(17,416,531)	0	0	0	0	0	0	0

(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
			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
1.	Premiums for individual annuity contracts	161,145,475	29,902,733	131,242,742				
2.	Considerations for supplementary contracts with life contingencies	0	XXX	XXX	XXX	XXX		XXX
3.	Net investment income	40,754,298	5,033,568	35,720,730				
4.	Amortization of Interest Maintenance Reserve (IMR)	252,097	22,708	229,389				
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0						
6.	Commissions and expense allowances on reinsurance ceded	71,638,571	4,847,684	66,790,887				
7.	Reserve adjustments on reinsurance ceded	0						
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0						
	8.2 Charges and fees for deposit-type contracts	0						
	8.3 Aggregate write-ins for miscellaneous income	165,085	2,675	162,410	0	0	0	0
9.	Totals (Lines 1 to 8.3)	273,955,526	39,809,368	234,146,158	0	0	0	0
10.	Death benefits	0						
11.	Matured endowments (excluding guaranteed annual pure endowments)	0						
12.	Annuity benefits	2,058,319	159,424	1,898,895				
13.	Disability benefits and benefits under accident and health contracts	0						
14.	Coupons, guaranteed annual pure endowments and similar benefits	0						
15.	Surrender benefits and withdrawals for life contracts	8,002,489	232,917	7,769,572				
16.	Group conversions	0						
17.	Interest and adjustments on contract or deposit-type contract funds	9,527	227	9,300				
18.	Payments on supplementary contracts with life contingencies	0						
19.	Increase in aggregate reserves for life and accident and health contracts	152,778,734	30,461,974	122,316,760				
20.	Totals (Lines 10 to 19)	162,849,069	30,854,542	131,994,527	0	0	0	0
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	84,500,766	4,922,082	79,578,684				
22.	Commissions and expense allowances on reinsurance assumed	(1,548)		(1,548)				
23.	General insurance expenses	5,317,225	1,209,161	4,108,064				
24.	Insurance taxes, licenses and fees, excluding federal income taxes	413,634	82,345	331,289				
25.	Increase in loading on deferred and uncollected premiums	0						
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0						
27.	Aggregate write-ins for deductions	33,424,758	2,214,022	31,210,736	0	0	0	0
28.	Totals (Lines 20 to 27)	286,503,904	39,282,152	247,221,752	0	0	0	0
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(12,548,378)	527,216	(13,075,594)	0	0	0	0
30.	Dividends to policyholders and refunds to members	0						
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(12,548,378)	527,216	(13,075,594)	0	0	0	0
32.	Federal income taxes incurred (excluding tax on capital gains)	(858,483)	36,069	(894,552)				
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)	(11,689,895)	491,147	(12,181,042)	0	0	0	0
34.	Policies/certificates in force end of year	16,220	6,455	9,717			48	
	DETAILS OF WRITE-INS							
08.301.	Administrative and management fees	165,085	2,675	162,410				
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	165,085	2,675	162,410	0	0	0	0
2701.	Interest Exp on Funds Withheld	33,424,758	2,214,022	31,210,736				
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	33,424,758	2,214,022	31,210,736	0	0	0	0

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

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

		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
1.	Premiums for group annuity contracts							
2.	Considerations for supplementary contracts with life contingencies		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							
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)							
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits							
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							
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds							
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts							
20.	Totals (Lines 10 to 19)							
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
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)							
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)							
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)							
32.	Federal income taxes incurred (excluding tax on capital gains)							
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)							
34.	Policies/certificates in force end of year							
	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.	Totals (Lines 08.301 thru 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.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							

NONE

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

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	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	23,499,961			17,189,550							169,304	4,252,109	1,888,998
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	9,923,798			240,986							3,132,815	6,265,745	284,252
4.	Amortization of Interest Maintenance Reserve (IMR)	405,122			340,268							21,205	42,410	1,239
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0												
6.	Commissions and expense allowances on reinsurance ceded	9,929,392			2,600,626						0	4,456,388	2,176,905	695,473
7.	Reserve adjustments on reinsurance ceded	0												
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	0												
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	36,243	0	0	35,900	0	0	0	0	0	0	0	(5)	348
9.	Totals (Lines 1 to 8.3)	43,794,516	0	0	20,407,330	0	0	0	0	0	0	7,779,712	12,737,164	2,870,310
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	24,559,064			11,758,056							2,752,840	9,105,269	942,899
14.	Coupons, guaranteed annual pure endowments and similar benefits	0												
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions	0												
17.	Interest and adjustments on contract or deposit-type contract funds	1,286			(419)							1,703		2
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	(9,622,334)			(440,643)		0					(5,046,739)	(4,027,894)	(107,058)
20.	Totals (Lines 10 to 19)	14,938,016	0	0	11,316,994	0	0	0	0	0	0	(2,292,196)	5,077,375	835,843
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	2,011,678			531,347		0				0	1,139,998	286,759	53,574
22.	Commissions and expense allowances on reinsurance assumed	242,433	0		424,615						0	1,619	(241,736)	57,935
23.	General insurance expenses	10,218,141	0		1,897,181							4,812,755	1,227,937	2,280,268
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,575,039			702,061							261,388	178,740	432,850
25.	Increase in loading on deferred and uncollected premiums	0												
26.	Net transfers to or (from) Separate Accounts net of reinsurance	0												
27.	Aggregate write-ins for deductions	6,444,775	0	0	142,565	0	0	0	0	0	0	3,414,048	2,788,882	99,280
28.	Totals (Lines 20 to 27)	35,430,082	0	0	15,014,763	0	0	0	0	0	0	7,337,612	9,317,957	3,759,750
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	8,364,434	0	0	5,392,567	0	0	0	0	0	0	442,100	3,419,207	(889,440)
30.	Dividends to policyholders and refunds to members	0												
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	8,364,434	0	0	5,392,567	0	0	0	0	0	0	442,100	3,419,207	(889,440)
32.	Federal income taxes incurred (excluding tax on capital gains)	572,243			368,926							30,246	233,921	(60,850)
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)	7,792,191	0	0	5,023,641	0	0	0	0	0	0	411,854	3,185,286	(828,590)
34.	Policies/certificates in force end of year	46,730			9,611		1,515					17,666	3,557	14,381
	DETAILS OF WRITE-INS													
08.301.	Misc Income	36,243			35,900								(5)	348
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	36,243	0	0	35,900	0	0	0	0	0	0	0	(5)	348
2701.	Interest Exp on Funds Withheld	(2,049,268)			142,565							(2,558,666)	366,833	
2702.	Offset due to novation reserves	8,494,043										5,972,714	2,422,049	99,280
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	6,444,775	0	0	142,565	0	0	0	0	0	0	3,414,048	2,788,882	99,280

(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 Fratermal)	11 Other Individual Life	12 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1.	Reserve December 31 of prior year	42,932,283	0	32,831,381	228,733	0	8,460,629	0	0	1,411,540	0	0	0
2.	Tabular net premiums or considerations	6,422,201	0	5,412,940	637,673	0	371,588	0	0	0	0	0	0
3.	Present value of disability claims incurred	0	0	0	0	0	0	0	0	0	0	0	0
4.	Tabular interest	1,775,725	0	1,404,913	20,644	0	304,960	0	0	45,208	0	0	0
5.	Tabular less actual reserve released	0	0	0	0	0	0	0	0	0	0	0	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0	0	0	0	0	0
6.1	Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	0	XXX	0	0	0	0	0	0	0	XXX	0	0
7.	Other increases (net)	193,403	0	193,403	0	0	0	0	0	0	0	0	0
8.	Totals (Lines 1 to 7)	51,323,612	0	39,842,637	887,050	0	9,137,177	0	0	1,456,748	0	0	0
9.	Tabular cost	5,023,758	0	3,990,150	119,663	0	911,384	0	0	2,561	0	0	0
10.	Reserves released by death	3,756,227	0	2,634,500	2,544	0	1,119,183	0	0	0	0	0	0
11.	Reserves released by other terminations (net)	1,433,405	0	742,779	93,069	0	597,516	0	0	41	0	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	0	0	0	0	0	0	0	0	0	0	0	0
13.	Net transfers to or (from) Separate Accounts	13,400	0	0	0	0	0	0	0	13,400	0	0	0
14.	Total Deductions (Lines 9 to 13)	10,226,790	0	7,367,429	215,276	0	2,628,083	0	0	16,002	0	0	0
15.	Reserve December 31 of current year	41,096,822	0	32,475,208	671,774	0	6,509,094	0	0	1,440,746	0	0	0
	Cash Surrender Value and Policy Loans												
16.	CSV Ending balance December 31, current year	201,998,690	0	118,094,881	0	0	82,447,596	0	0	1,456,213	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	194,229,509	0	113,552,770	0	0	79,276,534	0	0	1,400,205	0	0	0

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

(b) 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]	8 Other Group Life	9 YRT Mortality Risk Only
Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1. Reserve December 31 of prior year									
2. Tabular net premiums or considerations									
3. Present value of disability claims incurred									
4. Tabular interest									
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)									
9. Tabular cost									
10. Reserves released by death									
11. Reserves released by other terminations (net)									
12. Annuity, supplementary contract and disability payments involving life contingencies									
13. Net transfers to or (from) Separate Accounts									
14. Total Deductions (Lines 9 to 13)									
15. Reserve December 31 of current year									
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year									
17. Amount Available for Policy Loans Based upon Line 16 CSV									

NONE

(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	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	152,106,144	11,074,940	141,031,204	0	0	0	0
2.	Tabular net premiums or considerations	151,586,659	30,292,298	121,294,361	0	0	0	0
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	9,050,440	962,631	8,087,809	0	0	0	0
5.	Tabular less actual reserve released	1,883,079	(400,614)	2,283,693	0	0	0	0
6.	Increase in reserve on account of change in valuation basis	0	0	0	0	0	0	0
7.	Other increases (net)	330,670	0	330,670	0	0	0	0
8.	Totals (Lines 1 to 7)	314,956,992	41,929,255	273,027,737	0	0	0	0
9.	Tabular cost	0	0	0	0	0	0	0
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	0	0	0	0	0	0	0
12.	Annuity, supplementary contract and disability payments involving life contingencies	10,060,810	392,341	9,668,469	0	0	0	0
13.	Net transfers to or (from) Separate Accounts	0	0	0	0	0	0	0
14.	Total Deductions (Lines 9 to 13)	10,060,810	392,341	9,668,469	0	0	0	0
15.	Reserve December 31 of current year	304,896,182	41,536,914	263,359,268	0	0	0	0
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	292,586,504	38,181,773	254,404,731	0	0	0	0
17.	Amount Available for Policy Loans Based upon Line 16 CSV	0	0	0	0	0	0	0

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

ANALYSIS OF 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)	Other Annuities
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year							
2.	Tabular net premiums or considerations							
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest							
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)							
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)							
12.	Annuity, supplementary contract and disability payments involving life contingencies							
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)							
15.	Reserve December 31 of current year							
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year							
17.	Amount Available for Policy Loans Based upon Line 16 CSV							

NONE

(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) 2,966,973	2,221,105
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 40,365,014	45,529,459
1.3	Bonds of affiliates	(a)	0
2.1	Preferred stocks (unaffiliated)	(b) 261,763	261,763
2.11	Preferred stocks of affiliates	(b)	0
2.2	Common stocks (unaffiliated)		0
2.21	Common stocks of affiliates		0
3.	Mortgage loans	(c) 4,769,739	5,081,916
4.	Real estate	(d)	0
5	Contract loans	79,782	77,789
6	Cash, cash equivalents and short-term investments	(e) 798,941	797,912
7	Derivative instruments	(f) 934,492	1,446,036
8.	Other invested assets	4,242,518	4,242,518
9.	Aggregate write-ins for investment income	1,600,468	6
10.	Total gross investment income	56,019,689	59,658,504
11.	Investment expenses		(g) 6,027,598
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 0
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		0
16.	Total deductions (Lines 11 through 15)		6,027,598
17.	Net investment income (Line 10 minus Line 16)		53,630,906
	DETAILS OF WRITE-INS		
0901.	Miscellaneous Income	1,600,468	6
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	1,600,468	6
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		0
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		0

(a) Includes $ 4,649,175 accrual of discount less $ 8,375,547 amortization of premium and less $ 2,293,900 paid for accrued interest on purchases.

(b) Includes $ 0 accrual of discount less $ 0 amortization of premium and less $ 0 paid for accrued dividends on purchases.

(c) Includes $ 2,088 accrual of discount less $ 41,065 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 $ 8,156 accrual of discount less $ 1,018 amortization of premium and less $ 699 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 $ interest on surplus notes and $ interest on capital notes.

(i) Includes $ 0 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	277,595	0	277,595	0	0
1.1	Bonds exempt from U.S. tax			0		
1.2	Other bonds (unaffiliated)	7,653,927	(681,257)	6,972,670	(154,133)	8,800
1.3	Bonds of affiliates	0	0	0	0	0
2.1	Preferred stocks (unaffiliated)	0	0	0	110,138	0
2.11	Preferred stocks of affiliates	0	0	0	0	0
2.2	Common stocks (unaffiliated)	0	0	0	0	0
2.21	Common stocks of affiliates	0	0	0	392,202	0
3.	Mortgage loans	0	0	0	0	0
4.	Real estate		0	0		0
5.	Contract loans			0		
6.	Cash, cash equivalents and short-term investments	7,682	0	7,682	0	0
7.	Derivative instruments	12,030,041	0	12,030,041	6,139,677	0
8.	Other invested assets	0	0	0	1,490,039	0
9.	Aggregate write-ins for capital gains (losses)	0	(236,229)	(236,229)	0	0
10.	Total capital gains (losses)	19,969,245	(917,486)	19,051,758	7,977,922	8,800
	DETAILS OF WRITE-INS					
0901.	Change in mortgage loan allowance		(236,229)	(236,229)		
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page	0	0	0	0	0
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	0	(236,229)	(236,229)	0	0

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	0											
2. Deferred and accrued	0											
3. Deferred , accrued and uncollected:												
3.1 Direct	0											
3.2 Reinsurance assumed	0											
3.3 Reinsurance ceded	0											
3.4 Net (Line 1 + Line 2)	0	0	0	0	0	0	0	0	0	0	0	0
4. Advance	0											
5. Line 3.4 - Line 4	0	0	0	0	0	0	0	0	0	0	0	0
6. Collected during year:												
6.1 Direct	82,016		82,016									
6.2 Reinsurance assumed	0											
6.3 Reinsurance ceded	0											
6.4 Net	82,016	0	82,016	0	0	0	0	0	0	0	0	0
7. Line 5 + Line 6.4	82,016	0	82,016	0	0	0	0	0	0	0	0	0
8. Prior year (uncollected + deferred and accrued - advance)	82,016	0	82,016	0	0	0	0	0	0	0	0	0
9. First year premiums and considerations:												
9.1 Direct	0											
9.2 Reinsurance assumed	0											
9.3 Reinsurance ceded	0											
9.4 Net (Line 7 - Line 8)	0	0	0	0	0	0	0	0	0	0	0	0
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	818,709,344			818,709,344								
10.2 Reinsurance assumed	0											
10.3 Reinsurance ceded	644,581,899			644,581,899								
10.4 Net	174,127,445	0	0	174,127,445	0	0	0	0	0	0	0	0
RENEWAL												
11. Uncollected	444,055		253,749					101,342		88,964		
12. Deferred and accrued	2,950,627		2,950,627									
13. Deferred, accrued and uncollected:												
13.1 Direct	6,637,938		6,185,324					101,342		351,272		
13.2 Reinsurance assumed	1,273,411		1,208,684							64,727		
13.3 Reinsurance ceded	4,516,665		4,189,631							327,034		
13.4 Net (Line 11 + Line 12)	3,394,684	0	3,204,377	0	0	0	0	101,342	0	88,965	0	0
14. Advance	703,003		60,153					167,132		475,718		
15. Line 13.4 - Line 14	2,691,681	0	3,144,224	0	0	0	0	(65,790)	0	(386,753)	0	0
16. Collected during year:												
16.1 Direct	77,611,586		24,387,518	298,813				9,330,539		43,594,716		
16.2 Reinsurance assumed	19,002,370		3,938,991			4,636,161				10,427,218		
16.3 Reinsurance ceded	72,740,110		20,308,580	13,280,783				6,352,392		32,798,355		
16.4 Net	23,873,846	0	8,017,929	(12,981,970)	0	4,636,161	0	2,978,147	0	21,223,579	0	0
17. Line 15 + Line 16.4	26,565,527	0	11,162,153	(12,981,970)	0	4,636,161	0	2,912,357	0	20,836,826	0	0
18. Prior year (uncollected + deferred and accrued - advance)	4,708,438	0	4,459,623	0	0	0	0	15,642	0	233,173	0	0
19. Renewal premiums and considerations:												
19.1 Direct	75,535,410		23,082,254	298,813			0	9,247,948		42,906,395		
19.2 Reinsurance assumed	18,778,681		3,742,994	0		4,636,161		1,159		10,398,367		
19.3 Reinsurance ceded	72,457,004		20,122,719	13,280,783				6,352,392		32,701,110		
19.4 Net (Line 17 - Line 18)	21,857,087	0	6,702,529	(12,981,970)	0	4,636,161	0	2,896,715	0	20,603,652	0	0
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	894,244,754	0	23,082,254	819,008,157	0	0	0	9,247,948	0	42,906,395	0	0
20.2 Reinsurance assumed	18,778,681	0	3,742,994	0	0	4,636,161	0	1,159	0	10,398,367	0	0
20.3 Reinsurance ceded	717,038,903	0	20,122,719	657,862,682	0	0	0	6,352,392	0	32,701,110	0	0
20.4 Net (Lines 9.4 + 10.4 + 19.4)	195,984,532	0	6,702,529	161,145,475	0	4,636,161	0	2,896,715	0	20,603,652	0	0

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

		Insurance										
	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)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums	0											
22. All other	0											
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	0											
23.2 Reinsurance assumed	0											
23.3 Net ceded less assumed	0	0	0	0	0	0	0	0	0	0	0	0
24. Single:												
24.1 Reinsurance ceded	1,283,750		323	1,283,427								
24.2 Reinsurance assumed	123,071					123,071						
24.3 Net ceded less assumed	1,160,679	0	323	1,283,427	0	(123,071)	0	0	0	0	0	0
25. Renewal:												
25.1 Reinsurance ceded	84,001,587		3,717,051	70,355,144				96,415		9,832,977		
25.2 Reinsurance assumed	150,416,330		175,445	(1,548)		150,000,000				242,433		
25.3 Net ceded less assumed	(66,414,743)	0	3,541,606	70,356,692	0	(150,000,000)	0	96,415	0	9,590,544	0	0
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	85,285,337	0	3,717,374	71,638,571	0	0	0	96,415	0	9,832,977	0	0
26.2 Reinsurance assumed (Page 6, Line 22)	150,539,401	0	175,445	(1,548)	0	150,123,071	0	0	0	242,433	0	0
26.3 Net ceded less assumed	(65,254,064)	0	3,541,929	71,640,119	0	(150,123,071)	0	96,415	0	9,590,544	0	0
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	613,376		663,376							(50,000)		
28. Single	84,484,603			84,484,603								
29. Renewal	2,754,877		677,035	16,165				139,732		1,921,945		
30. Deposit-type contract funds	0											
31. Totals (to agree with Page 6, Line 21)	87,852,856	0	1,340,411	84,500,768	0	0	0	139,732	0	1,871,945	0	0

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	35,436		61,882	10,859			108,177
2.	Salaries and wages	1,857,610		4,562,985	3,265,511			9,686,106
3.11	Contributions for benefit plans for employees	173,771		361,084	534,056			1,068,911
3.12	Contributions for benefit plans for agents	0						0
3.21	Payments to employees under non-funded benefit plans	0						0
3.22	Payments to agents under non-funded benefit plans	0						0
3.31	Other employee welfare	8,805		23,294	15,036			47,135
3.32	Other agent welfare	0						0
4.1	Legal fees and expenses	90,329		255,149	23,258			368,736
4.2	Medical examination fees	769		0	1,064			1,833
4.3	Inspection report fees	514		173	340			1,027
4.4	Fees of public accountants and consulting actuaries	204,178		553,684	53,452			811,314
4.5	Expense of investigation and settlement of policy claims	(144,956)		(663,280)	(1,587)			(809,823)
5.1	Traveling expenses	43,355		115,683	340,215			499,253
5.2	Advertising	3,788		10,230	68,584			82,602
5.3	Postage, express, telegraph and telephone	28,751		32,373	79,430			140,554
5.4	Printing and stationery	9,959		17,234	8,060			35,253
5.5	Cost or depreciation of furniture and equipment	1,279		2,278	563			4,120
5.6	Rental of equipment	11,940		32,090	3,106			47,136
5.7	Cost or depreciation of EDP equipment and software	114,697		301,831	43,013			459,541
6.1	Books and periodicals	1,282		3,483	452			5,217
6.2	Bureau and association fees	12,576		33,873	12,323			58,772
6.3	Insurance, except on real estate	25,572		69,068	6,533			101,173
6.4	Miscellaneous losses	0						0
6.5	Collection and bank service charges	15,232		80,947	3,847			100,026
6.6	Sundry general expenses	77,438		155,940	87,881			321,259
6.7	Group service and administration fees	0						0
6.8	Reimbursements by uninsured plans	0						0
7.1	Agency expense allowance	7		10	4			21
7.2	Agents' balances charged off (less $ recovered)	0						0
7.3	Agency conferences other than local meetings	(64)		(174)	(1,038)			(1,276)
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		0
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		0
9.1	Real estate expenses	7		0	5			12
9.2	Investment expenses not included elsewhere	0				6,027,598		6,027,598
9.3	Aggregate write-ins for expenses	984,915	0	4,208,304	741,864	0	0	5,935,083
10.	General expenses incurred	3,557,190	0	10,218,141	5,296,831	6,027,598	(b) 0	(a) 25,099,760
11.	General expenses unpaid Dec. 31, prior year	(3,276,175)	0	4,147,474	0	0	0	871,299
12.	General expenses unpaid Dec. 31, current year	54,769	0	157,013	81,868			293,650
13.	Amounts receivable relating to uninsured plans, prior year	0	0	0	0	0	0	0
14.	Amounts receivable relating to uninsured plans, current year							0
15.	General expenses paid during year (Lines 10+11-12-13+14)	226,246	0	14,208,602	5,214,963	6,027,598	0	25,677,409
	DETAILS OF WRITE-INS							
09.301.	Outside Services	601,319	0	1,569,215	741,864	0		2,912,398
09.302.	TPA Fees	383,596		2,639,089				3,022,685
09.303.								
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page	0	0	0	0	0	0	0
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	984,915	0	4,208,304	741,864	0	0	5,935,083

(a) Includes management fees of $ ..... 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 .....$ 0

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

		Insurance			4	5	6
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes	0	0	0			0
2.	State insurance department licenses and fees	65,528	120,167	182,893			368,588
3.	State taxes on premiums	435,393	998,254	0			1,433,647
4.	Other state taxes, including $ for employee benefits	(48,500)	32,685	24,080			8,265
5.	U.S. Social Security taxes	94,609	221,373	203,788			519,770
6.	All other taxes	74,218	202,560	2,872			279,650
7.	Taxes, licenses and fees incurred	621,248	1,575,039	413,633	0	0	2,609,920
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	(1,121,761)	1,477,322	0	0	0	355,561
9.	Taxes, licenses and fees unpaid Dec. 31, current year	60,696	86,027	27,633			174,356
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	(561,209)	2,966,334	386,000	0	0	2,791,125

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 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 (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

NONE

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	80 CSO 4 1/2% CRVM ANB CNF 99-04	8,542,910	0	8,542,910	0	0
0100002.	80 CSO 4 3/4% CRVM ANB CNF 00-02	19,114,292	0	19,114,292	0	0
0100003.	UL 2017 CSO ANB 4.5% 99-04	0	0	0	0	0
0100004.	WL 2017 Loaded CSO ALB 3 1/2% CRVM CNF 2019	361,168	0	361,168	0	0
0100005.	TERM 2017 Loaded CSO ALB 3 1/2% CRVM CNF 2019	1,793,322	0	1,793,322	0	0
0100006.	WL 2017 Loaded CSO VM20 3 1/2% NPR CNF 2020+	291,551	0	291,551	0	0
0100007.	WL VM20 DET/STO 2020+	0	0	0	0	0
0100008.	Term 2017 Loaded CSO VM20 3 1/2% NPR CNF 2020+	1,634,126	0	1,634,126	0	0
0100009.	Term VM20 DET/STO 2020+	0	0	0	0	0
0100010.	AE 2 1/2% NSP CNF 1948-1949,1952	2,921	0	2,921	0	0
0100011.	AE 3 1/2% NLP CNF 1945-1947	10,298	0	10,298	0	0
0100012.	AE 3 1/2% NLP CRF 1935,1940,1942,1944	3,667	0	3,667	0	0
0100013.	AE 3 1/2% NSP CNF 1930,1932,1937-1947	113,708	0	113,708	0	0
0100014.	AE 3 1/2% NSP CRF 1931-1933,1935-1939,1941-1947,1949,1951-1953,1955,1957,1959,1962-1966,1968,1976	90,871	0	90,871	0	0
0100015.	AE 3% NLP CRF 1942,1947-1949,1952-1953	4,621	0	4,621	0	0
0100016.	AE 3% NSP CNF 1944-1945,1955	9,831	0	9,831	0	0
0100017.	AE 3% NSP CRF 1946-1954,1963-1970,1976	76,445	0	76,445	0	0
0100018.	1941 CET 3% NSP CRF 1951,1956-1957,1959,1961-1963,1965-1966,1979-1980,1988	7,414	0	7,414	0	0
0100019.	1941 CSO 2 1/2% CRVM CNF 1962-1963	11,694	0	11,694	0	0
0100020.	1941 CSO 2 1/2% NJ CRF 1951-1953,1955,1957-1965	143,986	0	143,986	0	0
0100021.	1941 CSO 2 1/2% NLP CNF 1943,1945,1947,1949-1961	321,106	0	321,106	0	0
0100022.	1941 CSO 2 1/2% NSP CNF 1927,1945,1947-1964	976,267	0	976,267	0	0
0100023.	1941 CSO 2 1/2% NSP CRF 1935,1950-1969,1971,1976	1,041,652	0	1,041,652	0	0
0100024.	1941 CSO 2 3/4% CRVM CNF 1957,1960,1962,1964	59,783	0	59,783	0	0
0100025.	1941 CSO 2 3/4% NLP CRF 1961-1963	16,955	0	16,955	0	0
0100026.	1941 CSO 2 3/4% NSP CNF 1960,1963-1964	35,966	0	35,966	0	0
0100027.	1941 CSO 3 1/2% CRVM CRF 1943-1952,1955,1958-1959,1962-1963	68,118	0	68,118	0	0
0100028.	1941 CSO 3 1/2% NLP CNF 1964	15,008	0	15,008	0	0
0100029.	1941 CSO 3 1/2% NLP CRF 1959,1963-1965,1967,1973	10,684	0	10,684	0	0
0100030.	1941 CSO 3 1/2% NSP CNF 1960-1962, 1964-1965	18,043	0	18,043	0	0
0100031.	1941 CSO 3 1/2% NSP CRF 1952,1955-1962,1965,1967,1973,1976	72,591	0	72,591	0	0
0100032.	1941 CSO 3% CRVM CNF 1955,1962-1963	8,608	0	8,608	0	0
0100033.	1941 CSO 3% CRVM CRF 1950-1968,1971-1978,1980-1981,1983-1984	602,090	0	602,090	0	0
0100034.	1941 CSO 3% NLP CNF 1959-1964	88,557	0	88,557	0	0
0100035.	1941 CSO 3% NLP CRF	6,229	0	6,229	0	0
0100036.	1941 CSO 3% NSP CNF 1944,1948-1952,1954-1964,1978	727,540	0	727,540	0	0
0100037.	1941 CSO 3% NSP CRF 1949-1971,1976-1985,1990,2001-2002	1,752,432	0	1,752,432	0	0
0100038.	1941 CSO 4 1/2% NSP CNF 1950,1962,1989	7,973	0	7,973	0	0
0100039.	1941 STD IND 2 1/2% NSP CRF 1945-1947,1951-1953,1976	12,864	0	12,864	0	0
0100040.	1958 CET ALB 2 1/2% NSP CNF	4,671	0	4,671	0	0
0100041.	1958 CET ALB 3 1/2% NSP CNF 1962,1965-1969,1974-1984,1986-1988,1994-1996,1998,2000-2005,2007	78,792	0	78,792	0	0
0100042.	1958 CET ALB 3 1/4% NSP CNF 1971-1976	36,156	0	36,156	0	0
0100043.	1958 CET ALB 3% NSP CNF 1973-1974	2,193	0	2,193	0	0
0100044.	1958 CET ANB 2 1/2% NSP CNF 1965-1966,1969-1970,1972-1973,1979	5,787	0	5,787	0	0
0100045.	1958 CET ANB 2 3/4% NSP CNF 1961-1982	122,185	0	122,185	0	0
0100046.	1958 CET ANB 3 1/2% NSP CNF 1963-1966,1968-1971,1974-1975,1979,1981,1983-1984	67,975	0	67,975	0	0
0100047.	1958 CET ANB 3% NSP CNF 1962-1963,1965-1982,1984,1986	141,034	0	141,034	0	0
0100048.	1958 CET ANB 3% NSP CRF 1963-1972,1977,1979,1980-1981,1983-1987,1989-1991,1993	47,505	0	47,505	0	0
0100049.	1958 CET ANB 4 1/2% NSP CNF 1967,1969-1970	1,500	0	1,500	0	0
0100050.	1958 CET ANB 4 1/2% NSP CRF	1,038	0	1,038	0	0
0100051.	1958 CET ANB 4% NSP CNF 1985-1986,1988	6,903	0	6,903	0	0
0100052.	1958 CET ANB 4% NSP CRF	1,381	0	1,381	0	0
0100053.	1958 CSO ALB 2 1/2% NSP CNF 1962,1964-1976	652,276	0	652,276	0	0
0100054.	1958 CSO ALB 2 1/2% NSP CRF 1960,1962,1965-1969,1976	117,123	0	117,123	0	0
0100055.	1958 CSO ALB 3 1/2% CRVM CNF 1964-1989,1991-1992,1994-1996	3,292,063	0	3,292,063	0	0
0100056.	1958 CSO ALB 3 1/2% CRVM CRF 1972	3,231	0	3,231	0	0
0100057.	1958 CSO ALB 3 1/2% NLP CNF 1970-2009	12,717,938	0	12,717,938	0	0
0100058.	1958 CSO ALB 3 1/2% NLP CRF 1968	19,622	0	19,622	0	0
0100059.	1958 CSO ALB 3 1/2% NSP CNF 1964-1998,2000,2003	1,931,401	0	1,931,401	0	0
0100060.	1958 CSO ALB 3 1/4% NLP CNF 1970-1976	188,747	0	188,747	0	0
0100061.	1958 CSO ALB 3 1/4% NSP CNF 1969,1971-1976	171,401	0	171,401	0	0
0100062.	1958 CSO ALB 3% CRVM CNF 1974,1978,1984-1985	67,978	0	67,978	0	0
0100063.	1958 CSO ALB 3% NJ CRF 1964-1969	174,479	0	174,479	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100064.	1958 CSO ALB 3% NLP CNF 1965-1966, 1968, 1970-1975, 1985-1986, 1988-1990	496,196	0	443,072	0	53,124
0100065.	1958 CSO ALB 3% NSP CNF 1965-1968, 1981, 1984, 1988	24,551	0	24,551	0	0
0100066.	1958 CSO ALB 3% NSP CRF 1957, 1964-1969, 1976	96,998	0	96,998	0	0
0100067.	1958 CSO ALB 4 1/2% CRVM CNF 1980-1982	1,804,639	0	1,804,639	0	0
0100068.	1958 CSO ALB 5 1/2% CRVM CNF 1987-1988	1,301,996	0	1,301,996	0	0
0100069.	1958 CSO ALB 6% CRVM CNF 1983-1986	6,509,943	0	6,509,943	0	0
0100070.	1958 CSO ANB 2 1/2% CRVM CNF 1971, 1975	12,677	0	12,677	0	0
0100071.	1958 CSO ANB 2 1/2% NJ CRF 1963-1979	728,500	0	728,500	0	0
0100072.	1958 CSO ANB 2 1/2% NLP CNF 1961-1979	452,413	0	452,413	0	0
0100073.	1958 CSO ANB 2 1/2% NSP CNF 1958-1960, 1962-1965, 1967-1980, 1982	129,921	0	129,921	0	0
0100074.	1958 CSO ANB 2 1/2% NSP CRF 1963-1980, 1985	243,742	0	243,742	0	0
0100075.	1958 CSO ANB 2 3/4% NJ CRF 1970-1972, 1974, 1977-1979, 1981, 1983, 1985	45,930	0	45,930	0	0
0100076.	1958 CSO ANB 2 3/4% NLP CNF 1962-1965, 1967-1981	336,024	0	336,024	0	0
0100077.	1958 CSO ANB 2 3/4% NSP CNF 1959, 1961-1981, 1983-1984	1,165,067	0	1,165,067	0	0
0100078.	1958 CSO ANB 2 3/4% NSP CRF 1969-1986, 1988	408,084	0	408,084	0	0
0100079.	1958 CSO ANB 3 1/2% CRVM CNF 1965-1967, 1969-1971, 1974-1975, 1980-1987	260,091	0	260,091	0	0
0100080.	1958 CSO ANB 3 1/2% CRVM CRF 1981, 1986	140	0	140	0	0
0100081.	1958 CSO ANB 3 1/2% NLP CNF 1965-1966, 1969-1970	67,651	0	67,651	0	0
0100082.	1958 CSO ANB 3 1/2% NLP CRF 1969-1970	44,610	0	44,610	0	0
0100083.	1958 CSO ANB 3 1/2% NSP CNF 1963, 1965-1966, 1978, 1980-1981, 1984	480,196	0	480,196	0	0
0100084.	1958 CSO ANB 3 1/2% NSP CRF 1971	4,604	0	4,604	0	0
0100085.	1958 CSO ANB 3 1/4% NLP CNF 1971-1972	14,235	0	14,235	0	0
0100086.	1958 CSO ANB 3 1/4% NSP CNF 1970	3,876	0	3,876	0	0
0100087.	1958 CSO ANB 3% CRVM CNF 1962-1988, 1991-1992	1,762,372	0	1,762,372	0	0
0100088.	1958 CSO ANB 3% CRVM CRF 1962, 1964-1971, 1974-1976, 1980, 1982-1983, 1985-1986, 2005-2006	88,358	0	88,358	0	0
0100089.	1958 CSO ANB 3% NJ CNF 1964, 1966, 1993	26,272	0	26,272	0	0
0100090.	1958 CSO ANB 3% NJ CRF 1961-1979, 1982, 1985, 1987-1988, 1991, 1993-1994, 1996, 1998	909,155	0	909,155	0	0
0100091.	1958 CSO ANB 3% NLP CNF 1963, 1971, 1974, 1976-1988	5,124,837	0	5,124,837	0	0
0100092.	1958 CSO ANB 3% NLP CRF 1978, 1980-1987, 1993, 1995	43,602	0	43,602	0	0
0100093.	1958 CSO ANB 3% NSP CNF 1962-1982, 1984-1988	875,873	0	875,873	0	0
0100094.	1958 CSO ANB 3% NSP CRF 1960-1979, 1981-1994, 1997-1998	738,002	0	738,002	0	0
0100095.	1958 CSO ANB 4 1/2% CRVM CNF 1966-1971, 1984-1988	484,662	0	484,662	0	0
0100096.	1958 CSO ANB 4 1/2% CRVM CRF 1984-1985	19,665	0	19,665	0	0
0100097.	1958 CSO ANB 4 1/2% NLP CNF 1981-1987, 1990, 1992	316,612	0	316,612	0	0
0100098.	1958 CSO ANB 4 1/2% NLP CRF 1977-1989	4,426,731	0	4,426,731	0	0
0100099.	1958 CSO ANB 4 1/2% NSP CNF 1962-2008	203,860	0	203,860	0	0
0100100.	1958 CSO ANB 4 1/2% NSP CRF 1979-1988	688,883	0	688,883	0	0
0100101.	1958 CSO ANB 4% CRVM CNF 1975-1981	211,310	0	211,310	0	0
0100102.	1958 CSO ANB 4% CRVM CRF 1981-1988	21,724	0	21,724	0	0
0100103.	1958 CSO ANB 4% NLP CRF 1979-2013	2,527,642	0	2,527,642	0	0
0100104.	1958 CSO ANB 4% NSP CNF 1997, 2004-2008	221,735	0	221,735	0	0
0100105.	1958 CSO ANB 4% NSP CRF 1957-1962, 1979-1986, 1988, 1994, 2000-2009	263,751	0	263,751	0	0
0100106.	1980 CET ALB 4 1/2% NSP CNF 2002, 2004	793	0	793	0	0
0100107.	1980 CET ALB 4 1/2% NSP CRF 1988-1989, 1991-1995, 1997-1998, 2003	51,071	0	51,071	0	0
0100108.	1980 CET ALB 4% CRVM CNF 2007-2008	1,714	0	1,714	0	0
0100109.	1980 CET ALB 4% NLP CRF 2009-2012	410,754	0	410,754	0	0
0100110.	1980 CET ALB 5 1/2% NSP CRF 1989	832	0	832	0	0
0100111.	1980 CET ALB 6% NSP CRF 1986, 1989, 1991, 1994-1995	9,217	0	9,217	0	0
0100112.	1980 CET ANB 4 1/2% NSP CNF 1996, 2000, 2002	10,169	0	10,169	0	0
0100113.	1980 CET ANB 4% NSP CNF 2006	1,997	0	1,997	0	0
0100114.	1980 CET ANB 5 1/2% NSP CNF 1989-1992	36,059	0	36,059	0	0
0100115.	1980 CET ANB 5% NSP CNF 1989, 1992	19,698	0	19,698	0	0
0100116.	1980 CSO ALB 4 1/2% CRVM CNF 1995-2005	43,199,012	0	43,046,280	0	152,732
0100117.	1980 CSO ALB 4 1/2% CRVM CRF 1989-1993, 1995-2005	19,956,102	0	19,956,102	0	0
0100118.	1980 CSO ALB 4 1/2% NLP CNF 1997-1999	16,880	0	16,880	0	0
0100119.	1980 CSO ALB 4 1/2% NLP CRF 1989-1991, 1994, 1996	5,187	0	5,187	0	0
0100120.	1980 CSO ALB 4 1/2% NSP CNF 1988-1989, 1992-2005, 2009, 2014-2017	2,335,984	0	2,335,984	0	0
0100121.	1980 CSO ALB 4 1/2% NSP CRF 1996-2005	88,444	0	88,444	0	0
0100122.	1980 CSO ALB 4 3/4% CRVM CRF 1993-1994	5,766,818	0	5,766,818	0	0
0100123.	1980 CSO ALB 4% CRVM CNF 1995-2009	26,967,358	0	26,967,358	0	0
0100124.	1980 CSO ALB 4% CRVM CRF 2006-2008	263,135	0	263,135	0	0
0100125.	1980 CSO ALB 4% CRVM IDB 2006-2008	67,668	0	67,668	0	0
0100126.	1980 CSO ALB 4% NLP IDB 2006-2008	80,355	0	80,355	0	0
0100127.	1980 CSO ALB 4% NSP CNF 2006	211,210	0	211,210	0	0
0100128.	1980 CSO ALB 4% NSP CRF 1996, 1999, 2006	4,842	0	4,842	0	0
0100129.	1980 CSO ALB 5 1/2% CRVM CNF 1987-1992	4,526,123	0	4,526,123	0	0
0100130.	1980 CSO ALB 5 1/2% CRVM CRF 1991-1992	412,323	0	412,323	0	0
0100131.	1980 CSO ALB 5 1/2% NSP CNF 1987-1990, 1992	105,867	0	105,867	0	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100132. 1980 CSO ALB 5% CRVM CNF 1987-1994	8,071,713	0	8,071,713	0	0
0100133. 1980 CSO ALB 5% CRVM CRF 1993	154,800	0	154,800	0	0
0100134. 1980 CSO ALB 5% NSP CNF 1993-1994	13,765	0	13,765	0	0
0100135. 1980 CSO ALB 5% NSP CRF 1994	3,543	0	3,543	0	0
0100136. 1980 CSO ALB 6 1/2% NSP CRF 1987-1989	10,193	0	10,193	0	0
0100137. 1980 CSO ALB 6% CRVM CNF 1983-1986	3,756,615	0	3,756,615	0	0
0100138. 1980 CSO ALB 6% NSP CNF 1985-1986	88,861	0	88,861	0	0
0100139. 1980 CSO ANB 4 1/2% CRVM CNF 1995-2000,2002-2005	585,218	0	585,218	0	0
0100140. 1980 CSO ANB 4 1/2% NLP CNF 2000-2005	1,101	0	1,101	0	0
0100141. 1980 CSO ANB 4 1/2% NSP CNF 1995,1999,2002-2003,2005	19,450	0	19,450	0	0
0100142. 1980 CSO ANB 4% CRVM CNF 2006-2008	212,182	0	212,182	0	0
0100143. 1980 CSO ANB 4% CRVM CRF 2007-2008	11,890	0	11,890	0	0
0100144. 1980 CSO ANB 4% NLP CNF 2006-2008	1,989	0	1,989	0	0
0100145. 1980 CSO ANB 4% NSP CNF 2008	4,020	0	4,020	0	0
0100146. 1980 CSO ANB 5 1/2% CRVM CNF 1984-1998, 2000-2003	1,141,131	0	1,141,131	0	0
0100147. 1980 CSO ANB 5 1/2% CRVM CRF 1986-1989	6,039,467	0	6,039,467	0	0
0100148. 1980 CSO ANB 5 1/2% NLP CNF 1984-1990	110,879	0	110,879	0	0
0100149. 1980 CSO ANB 5 1/2% NLP CRF 1989-1997	424,241	0	424,241	0	0
0100150. 1980 CSO ANB 5 1/2% NSP CNF 1988-1996	56,793	0	56,793	0	0
0100151. 1980 CSO ANB 5 1/2% NSP CRF 1989-1990,1992-1997	57,703	0	57,703	0	0
0100152. 1980 CSO ANB 5% CRVM CNF 1987-1998,2003	2,575,252	0	2,575,252	0	0
0100153. 1980 CSO ANB 5% NSP CNF 1991-1992,1994	14,008	0	14,008	0	0
0100154. 1980 CSO ANB 6% CRVM CNF 1984-1986	3,274	0	3,274	0	0
0100155. 1980 CSO ANB 6% CRVM CRF	11,724	0	11,724	0	0
0100156. 1980 CSO ANB 6% NSP CNF	15,895	0	15,895	0	0
0100157. 1980 CSO S&U ALB 4 1/2% CRVM CNF 2004-2005	46,339	0	46,339	0	0
0100158. 1980 CSO S&U ALB 4% CRVM CNF 1998-2002,2004-2005	1,957,321	0	1,957,321	0	0
0100159. 2001 CSO ALB 3 1/2% CRVM CNF 2013-2019	112,160	0	112,160	0	0
0100160. 2001 CSO ALB 4 1/2% CRVM CNF	232,546	0	232,546	0	0
0100161. 2001 CSO ALB 4 1/2% NSP CNF 2004-2005	115,819	0	115,819	0	0
0100162. 2001 CSO ALB 4% CRVM CNF 2006-2012	30,919,393	0	30,919,393	0	0
0100163. 2001 CSO ALB 4% CRVM NA	52	0	52	0	0
0100164. 2001 CSO ALB 4% NLP IDB 2009-2012	82,514	0	82,514	0	0
0100165. 2001 CSO ALB 4% NSP CNF 2006-2007,2009	508,219	0	508,219	0	0
0100166. 2001 CSO ALB 5% NSP CNF 2009	114	0	114	0	0
0100167. 1959 ADB W/ 2001 CSO 4% NLP CNF 2006-2007	0	0	0	0	0
0100168. WL VM20 NPR 2021+	166,111	0	166,111	0	0
0199997. Totals (Gross)	253,571,707	0	253,365,851	0	205,856
0199998. Reinsurance ceded	212,971,545	0	212,765,689	0	205,856
0199999. Life Insurance: Totals (Net)	40,600,162	0	40,600,162	0	0
0200001. Fixed Deferred 2012 IAR 3.51% - 4.00% CARVM AG33 2018-2019	46,184,485	XXX	46,184,485	XXX	0
0200002. FIA Deferred 2012 IAR 3.51%-4.00% CARVM-AG33 2019	171,161,107	XXX	171,161,107	XXX	0
0200003. Fixed Deferred 2012 IAR 3.01%-3.50% CARVM-AG33 2020	10,038,601	XXX	10,038,601	XXX	0
0200004. FIA Deferred 2012 IAR 3.01%-3.50% CARVM-AG33 2020	536,466,499	XXX	536,466,499	XXX	0
0200005. 71 IAM CARVM 3 1/2% DEF 1924-1974	9,130	XXX	9,130	XXX	0
0200006. 71 IAM CARVM 4 1/2% DEF 1980-1982	2,437,066	XXX	2,437,066	XXX	0
0200007. 71 IAM CARVM 4% DEF 1975-1979	322,750	XXX	322,750	XXX	0
0200008. 71 IAM CARVM 8 1/4% DEF 1983	495,566	XXX	495,566	XXX	0
0200009. 71 IAM CARVM 8% DEF 1984	114,280	XXX	114,280	XXX	0
0200010. 83a 6 1/4% IMM	20,460	XXX	20,460	XXX	0
0200011. 83a 6 3/4% IMM	9,182	XXX	9,182	XXX	0
0200012. 83a 8 3/4% IMM	93,250	XXX	93,250	XXX	0
0200013. 83a CARVM 5 1/2% DEF	386,680	XXX	386,680	XXX	0
0200014. 83a CARVM 5 1/4% DEF 1990, 1994, 1996-1997	2,829,810	XXX	2,829,810	XXX	0
0200015. 83a CARVM 5 3/4% DEF	876,789	XXX	876,789	XXX	0
0200016. 83a CARVM 5% DEF 1998-1999	3,156,149	XXX	3,156,149	XXX	0
0200017. 83a CARVM 6 1/2% DEF	15,528	XXX	15,528	XXX	0
0200018. 83a CARVM 6 1/4% DEF 1987, 1990-1991	2,779,155	XXX	2,779,155	XXX	0
0200019. 83a CARVM 6 3/4% DEF 1986, 1988	128,513	XXX	128,513	XXX	0
0200020. 83a CARVM 6% DEF 1992	1,067,732	XXX	1,067,732	XXX	0
0200021. 83a CARVM 8% DEF	72,334	XXX	72,334	XXX	0
0200022. a 2000 2% IMM	190,742	XXX	190,742	XXX	0
0200023. a 2000 3 3/4% IMM	119,702	XXX	119,702	XXX	0
0200024. a 2000 3% IMM	0	XXX	0	XXX	0
0200025. a 2000 4% IMM	304,596	XXX	304,596	XXX	0
0200026. a 2000 5 1/2% IMM	99,136	XXX	99,136	XXX	0
0200027. a 2000 5 1/4% IMM	309,801	XXX	309,801	XXX	0
0200028. a 2000 5% IMM	2,281	XXX	2,281	XXX	0
0200029. a 2000 6% IMM	15,462	XXX	15,462	XXX	0
0200030. a 2000 7% IMM	6,719	XXX	6,719	XXX	0
0200031. a 2000 CARVM 4 1/2% DEF 2004-2006	4,748,816	XXX	4,748,816	XXX	0
0200032. a 2000 CARVM 4 3/4% DEF 2003-2004	9,658,374	XXX	9,658,374	XXX	0
0200033. a 2000 CARVM 5 1/2% DEF 2000	520,680	XXX	520,680	XXX	0
0200034. a 2000 CARVM 5 1/4% DEF 2001-2002	3,997,525	XXX	3,997,525	XXX	0
0200035. a 2000 CARVM 5% DEF	0	XXX	0	XXX	0
0200036. 83a CARVM 4 1/2% DEF 1994	0	XXX	0	XXX	0
0200037. 83a 8% IMM	0	XXX	0	XXX	0
0200038. 83a 8 1/4% IMM	3,095	XXX	3,095	XXX	0
0200039. a 2000 1% IMM	39,063	XXX	39,063	XXX	0
0200040. a 2000 4 1/2% IMM	0	XXX	0	XXX	0
0200041. a 2000 6 3/4% IMM	0	XXX	0	XXX	0
0200042. Fixed Deferred 2012 IAR 3.01%-3.50% CARVM-AG33 2021	151,461,488	XXX	151,461,488	XXX	0

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200043. FIA Deferred 2012 IAR 2.51%-3.00% CARVM-AG33 2021	606,300,705	XXX	606,300,705	XXX	0
0299997. Totals (Gross)	1,556,443,251	XXX	1,556,443,251	XXX	0
0299998. Reinsurance ceded	1,252,120,675	XXX	1,252,120,675	XXX	0
0299999. Annuities: Totals (Net)	304,322,576	XXX	304,322,576	XXX	0
0300001. 83a 6 1/2% IMM	0	0	0	0	0
0300002. 83a 6 1/4% IMM	4,692	0	4,692	0	0
0300003. 83a 6 3/4% IMM	17,677	0	17,677	0	0
0300004. 83a 7 1/4% IMM	0	0	0	0	0
0300005. a 2000 6 1/4% IMM	11,966	0	11,966	0	0
0300006. a 2000 6 1/2% IMM	2,767	0	2,767	0	0
0399997. Totals (Gross)	37,102	0	37,102	0	0
0399998. Reinsurance ceded	37,101	0	37,101	0	0
0399999. SCWLC: Totals (Net)	1	0	1	0	0
0400001. 59 ADB 4 1/2% OYT	1,371	0	1,371	0	0
0400002. WL 1959 ADB Table, 3.5% MOD (NB)	1,922	0	1,922	0	0
0400003. TERM 1959 ADB Table, 3.5% MOD (NB)	28,787	0	28,787	0	0
0400004. 1959 ADB 3% NLP 1967,1970,1972,1974,1977,1979-1980,1982,1985-2006,2009	84,220	0	84,220	0	0
0400005. 1959 ADB W/ 1958 CSO 2 1/2% 1963,1970-1977,1979-1982,1985,1987-1988,2002-2006,2009,2012	35,032	0	35,032	0	0
0400006. 1959 ADB W/ 1958 CSO 3% 1946,1949-1951,1959-1965,1967,1969,1971-2000,2002-2012	1,040,834	0	1,040,834	0	0
0400007. 1959 ADB W/ 2001 CSO 4% CNF 2006-2012	186,579	0	186,579	0	0
0499997. Totals (Gross)	1,378,745	0	1,378,745	0	0
0499998. Reinsurance ceded	891,493	0	891,493	0	0
0499999. Accidental Death Benefits: Totals (Net)	487,252	0	487,252	0	0
0500001. 52 INTERCO DISA 4 1/2%	19,723	0	19,723	0	0
0500002. 52 INTERCO DISA 4 3/4%	705	0	705	0	0
0500003. 52 INTERCO DISA W/ 58 CSO 3% 1964-1967, 1977-2013	142,249	0	142,249	0	0
0500004. 52 INTERCO DISA W/ 58 CSO 2.5%/3% 1972-1976,1978-1979,1981-1982,1984-1987,2005,2007	9,611	0	9,611	0	0
0500005. 52 INTERCO DISA W/ 80 CSO 4% 1986-1989,1993-2008	80,867	0	80,867	0	0
0500006. 52 INTERCO DISA W/ 80 CSO 5 1/2% 1972,1975,1979-1993,1996,2001-2008	31,770	0	31,770	0	0
0599997. Totals (Gross)	284,925	0	284,925	0	0
0599998. Reinsurance ceded	284,925	0	284,925	0	0
0599999. Disability-Active Lives: Totals (Net)	0	0	0	0	0
0600001. PREMIUM WAIVER , VARIOUS RATES OF INT. (PL) 1964-2009	400,036	0	400,036	0	0
0600002. TERM 2017 Loaded CSO ALB 3 1/2% CRVM CNF 2019+	22,783	0	22,783	0	0
0600003. 1926 CLASS(3) & 1941 CSO 2 1/2% 1978,1984-1985	29,815	0	29,815	0	0
0600004. 1952 Disability Period 2 3 % 1978,1981-1982,1984,1987,1989	121,125	0	121,125	0	0
0600005. 52 INTERCO DISA W/58 CSO 3 1/2% 1970-1971,1980-1984,1986-1989,1993,1995-1996,2002,2004-2005	411,409	0	411,409	0	0
0600006. 52 INTERCO DISA W/58 CSO 3% 1966,1971,1985-1987,1988,1990-1993,1996-1997,1999,2002	265,542	0	265,542	0	0
0699997. Totals (Gross)	1,250,710	0	1,250,710	0	0
0699998. Reinsurance ceded	1,246,153	0	1,246,153	0	0
0699999. Disability-Disabled Lives: Totals (Net)	4,557	0	4,557	0	0
0700001. For excess of valuation NP over corresponding GP on respective policies, computed according to the standard of valuation required by this state.	2,891,671	0	2,891,671	0	0
0700002. Actuarial Reserves - Asset/Liability Analysis	0	0	0	0	0
0700003. Rider Reserve FIA Deferred 2012 IAR 3.51%-4.00% CARVM-AG33 2019	19,360,689	0	19,360,689	0	0
0700004. Rider Reserve FIA Deferred 2012 IAR 3.01%-3.50% CARVM-AG33 2020	84,754,810	0	84,754,810	0	0
0700005. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured	53,690	0	53,690	0	0
0700006. For surrender values in excess of reserves and carried in this schedule	1,279,066	0	1,279,066	0	0
0700007. Additional actuarial reserves - immediate payment of claims	29,819	0	29,819	0	0
0700008. Rider Reserve FIA Deferred 2012 IAR 2.50%-3.00% CARVM-AG33 2021	84,379,403	0	84,379,403	0	0
0799997. Totals (Gross)	192,749,148	0	192,749,148	0	0
0799998. Reinsurance ceded	192,170,690	0	192,170,690	0	0
0799999. Miscellaneous Reserves: Totals (Net)	578,458	0	578,458	0	0
9999999. Totals (Net) - Page 3, Line 1	345,993,006	0	345,993,006	0	0

(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 $; Supplementary Contracts with Life Contingencies $; Accidental Death Benefits $; Disability - Active Lives $; Disability - Disabled Lives $; Miscellaneous Reserves $.

EXHIBIT 5 - INTERROGATORIES

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

1.2 If not, state which kind is issued.

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

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: ..... $ 1,093,228,045
9.2 State the amount of reserves established for this business: ..... $ 188,494,902
9.3 Identify where the reserves are reported in the blank:
Exhibit 5, Miscellaneous Reserves

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
NONE			
9999999 - Total (Column 4, only)			

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

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	6,888,647	34,849	0	3,888,394	0	18,344	0	0	0	0	590,013	1,894,599	462,448
2.	Additional contract reserves (b)	138,733,883	316,791	0	5,341,189	0	0	0	0	0	0	23,406,548	100,297,341	9,372,014
3.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
4.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
5.	Reserve for rate credits	0	0	0	0	0	0	0	0	0	0	0	0	0
6.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
7.	Totals (Gross)	145,622,530	351,640	0	9,229,583	0	18,344	0	0	0	0	23,996,561	102,191,940	9,834,462
8.	Reinsurance ceded	91,129,421	5,220	0	6,236,931	0	11,653	0	0	0	0	16,556,899	62,173,475	6,145,243
9.	Totals (Net)	54,493,109	346,420	0	2,992,652	0	6,691	0	0	0	0	7,439,662	40,018,465	3,689,219
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	114,682,488	0	0	0	0	0	0	0	0	0	61,200,847	53,304,601	177,040
11.	Additional actuarial reserves-Asset/Liability analysis	0	0	0	0	0	0	0	0	0	0	0	0	0
12.	Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0	0	0	0	0
13.	Aggregate write-ins for reserves	0	0	0	0	0	0	0	0	0	0	0	0	0
14.	Totals (Gross)	114,682,488	0	0	0	0	0	0	0	0	0	61,200,847	53,304,601	177,040
15.	Reinsurance ceded	76,072,570	0	0	0	0	0	0	0	0	0	41,982,952	33,986,914	102,704
16.	Totals (Net)	38,609,918	0	0	0	0	0	0	0	0	0	19,217,895	19,317,687	74,336
17.	TOTAL (Net)	93,103,027	346,420	0	2,992,652	0	6,691	0	0	0	0	26,657,557	59,336,152	3,763,555
18.	TABULAR FUND INTEREST	3,946,715	13,258	0	77,516	0	0	0	0	0	0	1,159,003	2,551,083	145,855
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)	0	0	0	0	0	0	0	0	0	0	0	0	0
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page	0	0	0	0	0	0	0	0	0	0	0	0	0
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0	0	0	0	0	0	0	0	0

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

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

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 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	2,823,810	0	708,130	0	1,966,397	149,283
2. Deposits received during the year	19,948	0	16,940	0	0	3,007
3. Investment earnings credited to the account	40,192	0	16,385	0	19,293	4,514
4. Other net change in reserves	(146,049)	0	24,625	0	(170,673)	0
5. Fees and other charges assessed	0	0	0	0	0	0
6. Surrender charges	0	0	0	0	0	0
7. Net surrender or withdrawal payments	155,512	0	155,344	0	0	168
8. Other net transfers to or (from) Separate Accounts	0	0	0	0	0	0
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	2,582,388	0	610,736	0	1,815,016	156,636
10. Reinsurance balance at the beginning of the year	(2,823,810)	0	(708,130)	0	(1,966,397)	(149,283)
11. Net change in reinsurance assumed	0	0	0	0	0	0
12. Net change in reinsurance ceded	(241,422)	0	(97,394)	0	(151,381)	7,353
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(2,582,388)	0	(610,736)	0	(1,815,016)	(156,636)
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	0	0	0	0	0	0

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	11,851,025		6,283,501	2,990,743					79,480	0	2,497,301
	1.2 Reinsurance assumed	890,881		578,041						4,024	0	308,816
	1.3 Reinsurance ceded	10,189,636		5,998,091	2,392,594						0	1,798,951
	1.4 Net	2,552,270	0	863,451	598,149	0	0	0	0	83,504	0	1,007,166
2. In course of settlement:												
2.1 Resisted	2.11 Direct	0										
	2.12 Reinsurance assumed	0										
	2.13 Reinsurance ceded	0										
	2.14 Net	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	0	0	0
2.2 Other	2.21 Direct	0										
	2.22 Reinsurance assumed	0										
	2.23 Reinsurance ceded	0										
	2.24 Net	0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	0	(b) 0	(b) 0	(b) 0
3. Incurred but unreported:												
	3.1 Direct	6,205,821		853,988						715,324		4,636,509
	3.2 Reinsurance assumed	1,265,094		107,485						9,289		1,148,320
	3.3 Reinsurance ceded	4,702,240		752,587						0		3,949,653
	3.4 Net	2,768,675	0	(b) 208,886	(b) 0	0	(b) 0	(b) 0	0	(b) 724,613	(b) 0	(b) 1,835,176
4. TOTALS	4.1 Direct	18,056,846	0	7,137,489	2,990,743	0	0	0	0	794,804	0	7,133,810
	4.2 Reinsurance assumed	2,155,975	0	685,526	0	0	0	0	0	13,313	0	1,457,136
	4.3 Reinsurance ceded	14,891,876	0	6,750,678	2,392,594	0	0	0	0	0	0	5,748,604
	4.4 Net	5,320,945	(a) 0	(a) 1,072,337	598,149	0	0	(a) 0	0	808,117	0	2,842,342

(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	99,383,434		31,988,958	10,327,443					7,092,514		49,974,519
1.2 Reinsurance assumed	20,241,626		3,239,485				8,599,048				8,403,093
1.3 Reinsurance ceded	75,545,724		26,374,568	8,602,733					4,896,515		35,671,908
1.4 Net	(d) 44,079,336	0	8,853,875	1,724,710	0	0	8,599,048	0	2,195,999	0	22,705,704
2. Liability December 31, current year from Part 1:											
2.1 Direct	18,056,846	0	7,137,489	2,990,743	0	0	0	0	794,804	0	7,133,810
2.2 Reinsurance assumed	2,155,975	0	685,526	0	0	0	0	0	13,313	0	1,457,136
2.3 Reinsurance ceded	14,891,876	0	6,750,678	2,392,594	0	0	0	0	0	0	5,748,604
2.4 Net	5,320,945	0	1,072,337	598,149	0	0	0	0	808,117	0	2,842,342
3. Amounts recoverable from reinsurers December 31, current year	1,662,501		1,662,501								
4. Liability December 31, prior year:											
4.1 Direct	20,823,049	0	10,611,814	1,322,698	0	0	0	0	871,866	0	8,016,671
4.2 Reinsurance assumed	2,511,215	0	983,978	0	0	0	0	0	10,326	0	1,516,911
4.3 Reinsurance ceded	17,727,868	0	10,247,033	1,058,159	0	0	0	0	0	0	6,422,676
4.4 Net	5,606,396	0	1,348,759	264,539	0	0	0	0	882,192	0	3,110,906
5. Amounts recoverable from reinsurers December 31, prior year	1,315,346	0	1,315,346	0	0	0	0	0	0	0	0
6. Incurred Benefits											
6.1 Direct	96,617,231	0	28,514,633	11,995,488	0	0	0	0	7,015,452	0	49,091,658
6.2 Reinsurance assumed	19,886,386	0	2,941,033	0	0	0	8,599,048	0	2,987	0	8,343,318
6.3 Reinsurance ceded	73,056,887	0	23,225,368	9,937,168	0	0	0	0	4,896,515	0	34,997,836
6.4 Net	43,446,730	0	8,230,298	2,058,320	0	0	8,599,048	0	2,121,924	0	22,437,140

(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 $ ..... in Line 1.1, $ ..... in Line 1.4.
$ ..... in Line 6.1, and $ ..... in Line 6.4.

(c) 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.

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

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)		0	0
2.	Stocks (Schedule D):			
	2.1 Preferred stocks		0	0
	2.2 Common stocks		0	0
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens		0	0
	3.2 Other than first liens		0	0
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company		0	0
	4.2 Properties held for the production of income		0	0
	4.3 Properties held for sale		0	0
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)		0	0
6.	Contract loans		0	0
7.	Derivatives (Schedule DB)		0	0
8.	Other invested assets (Schedule BA)	804,527	838,096	33,569
9.	Receivables for securities		0	0
10.	Securities lending reinvested collateral assets (Schedule DL)		0	0
11.	Aggregate write-ins for invested assets	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	804,527	838,096	33,569
13.	Title plants (for Title insurers only)		0	0
14.	Investment income due and accrued	32,945	5,342	(27,603)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection		0	0
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due		0	0
	15.3 Accrued retrospective premiums and contracts subject to redetermination		0	0
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	1,399,410	548,382	(851,028)
	16.2 Funds held by or deposited with reinsured companies		0	0
	16.3 Other amounts receivable under reinsurance contracts		0	0
17.	Amounts receivable relating to uninsured plans		0	0
18.1	Current federal and foreign income tax recoverable and interest thereon		0	0
18.2	Net deferred tax asset	31,725,284	7,468,176	(24,257,108)
19.	Guaranty funds receivable or on deposit		0	0
20.	Electronic data processing equipment and software		0	0
21.	Furniture and equipment, including health care delivery assets		0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates		0	0
23.	Receivables from parent, subsidiaries and affiliates		0	0
24.	Health care and other amounts receivable		0	0
25.	Aggregate write-ins for other than invested assets	2,768	2,768	0
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	33,964,934	8,862,764	(25,102,170)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts		0	0
28.	Total (Lines 26 and 27)	33,964,934	8,862,764	(25,102,170)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0	0
2501.	Other Assets	2,768	2,768	0
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	2,768	2,768	0

1. Accounting Policies

A. The accompanying financial statements of the Nassau Life and Annuity Company ("NLA" or "the Company") have been prepared in conformity with accounting practices prescribed or permitted by the State of Connecticut Department of Insurance ("the Department"). Effective December 31, 2020, NLA merged with wholly-owned subsidiary Nassau Life Insurance Company of Texas ("NTX") after receipt of insurance regulatory approval by the Department on December 15, 2020, with NLA as the surviving entity.

For determining the Company's solvency under the State of Connecticut's insurance laws and regulations, the Department recognizes only statutory accounting practices prescribed or permitted by the state for determining and reporting financial condition and results of operations of the Company. The State of Connecticut has adopted the National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures manual, version effective January 1, 2001, ("NAIC SAP") as a component of practices prescribed or permitted by the State of Connecticut. The Insurance Commissioner has the authority to prescribe or permit other specific practices that deviate from prescribed practices. As of December 31, 2021, the Insurance Commissioner had not prescribed or permitted the Company to use any accounting practices that would result in the Company's earnings or financial position to deviate materially from NAIC SAP.

	SSAP #	F/S Page	F/S Line #	2021	2020
NET INCOME					
(1) NLA state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ (123,820,415)	$ 1,569,878
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (123,820,415)	$ 1,569,878
SURPLUS					
(5) NLA state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 116,517,094	$ 107,181,966
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				-	-
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP				-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 116,517,094	$ 107,181,966

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

The preparation of financial statements in conformity with Statutory Accounting Principles ("SAP") requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. In applying these estimates and assumptions, management makes subjective and complex judgments that frequently require assumptions about matters that are uncertain and inherently subject to change, including matters related to or impacted by the COVID-19 pandemic. 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. Deposits on deposit-type contracts are entered directly as a liability when received. Health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs, such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies:

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

2) Bonds generally are stated at amortized cost, except for bonds that are rated by the NAIC as a class 6 which are reported at the lower of amortized cost or fair market value. Amortization is calculated using the scientific constant yield to worst method.

3) Common stocks are stated at fair market value, except for investments in stocks of unconsolidated subsidiaries and affiliates in which the Company has an interest of 10% or more, which would be reported in accordance with Note 7 below.

4) Redeemable and nonredeemable preferred stock that have a NAIC designation of 1 – 3 are stated at amortized cost. Those that have a designation of 4 – 6 are carried at the lower of amortized cost or fair market value.

5) Mortgage loans on real estate are carried at the outstanding principal balance, less any allowances for credit losses.

6) Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. The Company applies the retrospective method of valuing loan-backed and asset backed securities.

7) The Company has two life subsidiaries: Nassau Life Insurance of Kansas ("NKS") and Lynbrook Re. NKS is the only admitted subsidiary. Please see Note 10 "Information Concerning Parent, Subsidiaries and Affiliates" for additional information.

8) Joint ventures and limited partnership interests are carried on the equity basis.

9) Derivative instruments that qualify for hedge accounting generally are stated at cost. Derivatives hedging items carried at amortized cost are valued at amortized cost, consistent with the hedged item. Derivatives that do not qualify for, or are not designated for, hedge accounting are carried at fair value. Where applicable, the values of invested assets have been adjusted for impairments.

10) The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with Statement of Statutory Accounting Principles (SSAP) No. 54, Individual and Group Accident and Health Contracts.

11) Unpaid claims and claim adjustment expenses on accident and health policies represent the estimated ultimate net cost of all reported and unreported claims incurred and not yet paid through December 31. Reserves for unpaid claims are estimated using individual case-basis valuations and statistical analyses. Those estimates are subject to the effects of trends in claim severity and frequency. Although considerable variability is inherent in such estimates, management believes that the reserves for unpaid claims are adequate. The estimates are continually reviewed and adjusted as necessary as experience develops or new information becomes known; such adjustments are included in current operations. accident and health contracts.

12) The Company has no fixed assets, so changes in capitalization policy are not applicable.

13) Pharmaceutical rebates receivable – not applicable.

D. Going Concern

Management has evaluated the Company's ability to continue as a going concern and concluded that there is not substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors

On December 31, 2020, NLA merged with its wholly owned subsidiary, NTX, after receipt of insurance regulatory approval by the Connecticut Insurance Department on December 15, 2020. NLA was the surviving entity. In accordance with SSAP No. 68, *Business Combinations and Goodwill*, the acquisition was treated as a statutory merger. Income of the combined reporting entity is required to include income of the constituents for the entire fiscal period in which the combination occurs and the balance sheet and the statements of operations for the two years presented shall be restated, as required by SSAP No. 3, *Accounting Changes and Corrections of Errors*. Refer below to Note 3B Statutory Mergers for further details regarding the merger and restatement.

3. Business Combinations and Goodwill

A. Statutory Purchase – not applicable

B. Statutory Merger

1) The Company merged with its wholly owned subsidiary, NTX, on December 31, 2020.

2) The transaction was accounted for as a statutory merger.

3) The Company issued no shares resulting from the merger.

4) Pre-merger separate company revenue, net income (loss), and other surplus adjustments for the nine months ended September 30, 2020, were $92.1 million, ($8.5) million, and $61.7m, respectively for the Company and $23.9 million, $14.0 million, and ($2.4m), respectively for NTX.

5) No adjustments

C. Assumption Reinsurance: not applicable

D. Impairment Loss: not applicable

E. The Company has no goodwill.

4. Discontinued Operations

A. B. C. and D. The company had no discontinued operations disposed of or classified as held for sale.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans.

1) The maximum and minimum lending rates for mortgage loans during 2021 were:

Commercial loans 5.0% and 3.5%.

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 68.6%.

3) There were no amounts for taxes, assessment, and any amounts advanced and not included in the mortgage loan total for the current or prior year.

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	$ -	$ -	$ -	$ -	$ 176,174,201	$ -	$ 176,174,201
(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 90-179 Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	-	-	-	-	-	-	-
4. Interest Reduced							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of Loans	-	-	-	-	-	-	-
(c) Percent Reduced	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Prior Year							
1. Recorded Investment (All)							
(a) Current	$ -	$ -	$ -	$ -	$ 58,059,455	$ -	$ 58,059,455
(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 90-179 Days Past Due							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest Accrued	-	-	-	-	-	-	-
4. Interest Reduced							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of Loans	-	-	-	-	-	-	-
(c) Percent Reduced	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded Investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -

5) There were no investments in impaired loans.

6) There were no investments in impaired loans.

7) Allowances for credit losses:

		2021	2020
a.	Balance at beginning of period	$ 116,119	$ -
b.	Additions charged to operations	236,229	116,119
c.	Direct write-downs charged against the allowance	-	-
d.	Recoveries of amounts previously charged off	-	-
e.	Balance at end of period	$ 352,348	$ 116,119

8) There were no mortgage loans derecognized as a result of foreclosure.

9) The Company had no impaired loans.

B. Debt Restructuring - None

(1), (2) and (3) Not applicable

(4) The Company estimates the present value of future expected cash flows and, if significantly greater than the new cost basis, accretes the difference as investment income on a prospective basis once the Company has determined that the interest income is likely to be collected.

C. The Company had no investments in reverse mortgages.

D. Loan-Backed Securities:

1) Prepayment assumptions for loan-backed securities were obtained from industry prepayment models or internal estimates. These assumptions are consistent with current interest rates and the economic environment.

2) The company had no impairments based on the intent to sell or inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis.

3) The Company had no other-than-temporary impairments for loan-backed securities held as of December 31, 2021.

4) The following table represents all impaired securities for which an other than temporary impairment has not been recognized in earnings as a realized loss, including securities with a recognized other than temporary impairment for non-interest related declines when a non-recognized interest related impairment remains, segregated by those securities that have been in a continuous unrealized loss position for less than 12 months, and greater than 12 months.

a. The aggregate amount of unrealized losses	
1. Less than 12 months	$ 1,494,616
2. 12 months or longer	$ 8,283,302
b. The aggregate related fair value of securities with unrealized losses	
1. Less than 12 months	$ 176,647,838
2. 12 months or longer	$ 37,684,389

5) All loan-backed and structured securities in an unrealized loss position were reviewed to determine whether an other-than-temporary impairment should be recognized. For securities whose present value of cash flows expected to be collected was less than the amortized cost basis of the security at December 31, 2021, an other-than-temporary impairment was recognized. The Company has evaluated its cash flow requirements and believes that its liquidity is adequate, and it will not be required to sell other securities before recovery of their cost basis. As of December 31, 2021, the Company can assert that it has the intent and believes that it has the ability to hold these securities long enough to allow the cost basis of these securities to be recovered. The conclusions are supported by a detailed analysis of the underlying credit and cash flows on each security. It is possible that the Company could recognize other-than-temporary impairments in the future on some of the securities held on December 31, 2021, if future events, information, and the passage of time cause it to conclude that declines in value are other-than-temporary.

F-I. The Company has no investments in repurchase agreements.

J. The Company has no investments in real estate.

K. The Company has no investments in low-income housing tax credits (LIHTC).

L. Restricted Assets

1) Restricted assets (including pledged)

	Gross (Admitted & Nonadmitted) Restricted							Current Year			
	Current Year					6	7	8	9	Percentage	
	1	2	3	4	5					10	11
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Restricted Assets (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 + 3)	Total From Prior Year	Increase/ (Decrease) (5 - 6)	Total Nonadmited Restricted	Total Admitted Restricted (5 - 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -		$ -	0.0%	0.0%
b. Collateral held under security lending arrangements	-	-	-	-	-	-	-		-		
c. Subject to repurchase agreements	-	-	-	-	-	-	-		-		
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	252,100	-	-	-	252,100	150,400	101,700		252,100	0.0%	0.0%
j. On deposit with state	9,085,689	-	-	-	9,085,689	7,484,944	1,600,745		9,085,689	0.5%	0.5%
k. On deposit with other regulatory bodies		-	-	-	-		-		-		
l. Pledged as collateral to FHLB (including assets backing funding agreements)	-	-	-	-	-	-	-		-		
m. Pledged as collateral not captured in other categories	11,824,077	-	-	-	11,824,077	4,055,537	7,768,540		11,824,077	0.6%	0.6%
n. Other restricted assets	-	-	-	-	-	-	-		-		
o. Total Restricted Assets	$ 21,161,866	$ -	$ -	$ -	$ 21,161,866	$ 11,690,881	$ 9,470,985	$ -	$ 21,161,866	1.1%	1.1%

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

2) Detail of assets pledged as collateral not captured in other categories

	Gross (Admitted & Nonadmitted) Restricted									
	Current Year					6	7	8	Percentage	
	1	2	3	4	5				9	10
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Restricted Assets (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 (c)	Admitted Restricted to Total Admitted Assets (d)
Derivatives Collateral Pledged to Counterparties	11,824,077	-	-	-	11,824,077	4,055,537	7,768,540	11,824,077	0.10%	0.10%

3) Detail of other restricted assets

NONE

4) The Company had no collateral Received and Reflected as Assets within the Reporting Entity's Financial Statements.

M. The Company has no working capital finance investments.

N. Offsetting and Netting of assets and liabilities.

	Gross Amount Recognized	Amount Offset *	Net Amount Presented on Financial Statements
(1) Assets			
Derivatives	$ 59,404,490	$ 23,938,710	$ 35,465,780
(2) Liabilities			
Derivatives	$ 23,938,710	$ 23,938,710	$ -
	-	-	-

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	-	$ 480,021	$ -	$ 492,656	$ -
(2) Bonds - FV	-	-	-	-	-	-
(3) LB&SS - AC	-	-	-	-	-	-
(4) LB&SS - FV	-	-	-	-	-	-
(5) Preferred Stock - AC	-	-	-	-	-	-
(6) Preferred Stock - FV	-	-	-	-	-	-
(7) Total (1+2+3+4+5+6)	2	-	$ 480,021	$ -	$ 492,656	$ -

P. The Company had no short sales of securities

Q. Prepayment Penalties or Acceleration Fees

		General Account	Separate Account
(1)	Number of CUSIPs	19	0
(2)	Aggregate Amount of Investment Income	336,573	0

R. The Company had no Cash Pools.

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company had no investments in joint ventures, partnerships or limited liability companies that exceeded 10% of its admitted assets.

B. The Company did not recognize any impairments on its investments in joint ventures, partnerships, or limited liability companies in 2021.

7. Investment Income

A. Due and accrued investment income is excluded from surplus on the following bases:

All investment income due and accrued with amounts that are over 90 days past due.

B. $32,945 was excluded (non-admitted) from surplus in 2021.

8. Derivative Instruments

A. Derivatives under SSAP No. 86 – Derivatives

Equity Index Options

1) An equity index option gives the option holder the right to buy or sell the equity index at a pre-determined price (strike price) at a specified time (maturity) agreed upon at the inception of the contract. An equity index put option affords the holder the right to sell the equity index at a strike price at the maturity date while an equity index call option affords the holder the right to buy the equity index at the strike price.

   The Company uses equity index call options. The Company is exposed to credit-related losses in the event of nonperformance by a counterparty's failure to meet its obligations. Given the Company enters into derivative contracts with highly rated counterparties and diversifies this exposure across a number of counterparties, the Company is exposed to minimum credit risk.

2) The Company uses equity index options in two instances: 1) To hedge against market risks from changes in equity index price associated with certain annuity products; or 2) To replicate the option payoff profile associated with certain equity-linked life and annuity products.

3) The statutory accounting treatment for these hedges is that they are valued at fair or market value, and changes in the value of these hedges are reflected directly through surplus.

4) The Company has no derivative contracts with financing premiums.

5) The unrealized gain/(loss) during the period representing equity index options was $6,158,980.

6) The Company had no net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting.

7) The Company had no derivatives accounted for as cash flow hedges of forecasted transactions.

8) The Company has no derivative contracts with financing premiums.

Foreign Currency Forwards

1) We use foreign currency forwards to hedge against market risks from changes in foreign currency exchange rates. Currency forward contracts are used to hedge our CLO assets exposure denominated in a foreign (EUR) currency back to U.S. dollars. Under foreign currency forwards, we agree with another counterparty to locks in the exchange rate for the purchase or sale of a currency on a future date.

2) The Company has no derivative contracts with financing premiums.

3) The unrealized gain/(loss) for non-qualified hedges during the period representing interest rate swaps was $(19,303)

4) The Company had no net gain or loss recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting.

5) The Company has no derivative contracts with financing premiums.

B. The Company had no derivatives under SSAP No. 108 – Derivatives Hedging Variable Annuity Guarantees

9. Income Taxes

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

1)

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

	12/31/2021			12/31/2020			Change		
	(1) Ordinary	(2) Capital	(3) (Col 1+2) Total	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
a. Gross Deferred Tax Assets	$ 36,001,792	$ 467,592	$ 36,469,384	$ 13,575,554	$ 348,097	$ 13,923,651	$ 22,426,238	$ 119,495	$ 22,545,733
b. Statutory Valuation Allowance Adjustment	-		-	-	-	-	-	-	-
c. Adjusted Gross Deferred Tax Assets (1a-1b)	36,001,792	467,592	36,469,384	13,575,554	348,097	13,923,651	22,426,238	119,495	22,545,733
d. Deferred Tax Assets Nonadmitted	31,488,693	236,590	31,725,283	7,120,145	348,030	7,468,175	24,368,548	(111,440)	24,257,108
e. Subtotal Net Admitted Deferred Tax Asset (1c-1d)	4,513,099	231,002	4,744,101	6,455,409	67	6,455,476	(1,942,310)	230,935	(1,711,375)
f. Deferred Tax Liabilities	1,643,172	231,002	1,874,174	1,493,315	-	1,493,315	149,857	231,002	380,859
g. Net Admitted Deferred Tax Asset/ (Net Deferred Tax Liability) (1e-1f)	$ 2,869,927	$ -	$ 2,869,927	$ 4,962,094	$ 67	$ 4,962,161	$ (2,092,167)	$ (67)	$ (2,092,234)

Line 9A1g, Column 3:

If greater than zero, it should equal the Asset Page, Line 18.2, Column 3 and the Liability Page, Line 15.2 Column 1 should equal zero. If not greater than zero, it should equal the Liability Page, Line 15.2, Column 1 and the Asset Page, Line 18.2, Column 3 should equal zero. If equal to zero, the Liability, Line 15.2, Column 1 should equal zero and the Asset Page, Line 18.2, Column 3 should equal zero.

2)

	12/31/2021			12/31/2020			Change		
	(1) Ordinary	(2) Capital	(3) (Col 1+2) Total	(4) Ordinary	(5) Capital	(6) (Col 4+5) Total	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
Admission Calculation Components - SSAP 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).	2,869,927	-	2,869,927	4,962,094	-	4,962,094	(2,092,167)	-	(2,092,167)
1. Adjusted Gross Defered Tax Assets Expected to be Realized Following the Balance Sheet Date	2,869,927	-	2,869,927	4,962,064	-	4,962,064	(2,092,137)	-	(2,092,137)
2. Adjusted Gross Deferred Tax Assets Allowed per Limitation Threshold	XXX	XXX	17,047,076	XXX	XXX	15,452,981	XXX	XXX	1,594,095
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	1,643,172	231,002	1,874,174	1,493,315	67	1,493,382	149,857	230,935	380,792
d. Deferred Tax Assets Admitted as the result of application of SSAP No. 101 (Total 2(a)+2(b)+2(c))	$ 4,513,099	$ 231,002	$ 4,744,101	$ 6,455,409	$ 67	$ 6,455,476	$ (1,942,310)	$ 230,935	$ (1,711,375)

3)

		2021	2020
a.	Ratio Percentage used to determine Recovery Period and Threshold Limitation Amount	777%	812%
b.	Amount of Adjusted Capital and Surplus used to determine Recovery Period and Threshold Limitation in 2(b)2 above	$ 113,647,171	$ 102,219,874

4)

	12/31/2021		12/31/2020		Change	
	(1) Ordinary	(2) Capital	(3) Ordinary	(4) Capital	(5) (Col 1-3) Ordinary	(6) (Col 2-4) 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 9A1c	$ 36,001,792	$ 467,592	$ 13,575,554	$ 348,097	$ 22,426,238	$ 119,495
(2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0%	0%	0%	0%	0%	100%
(3) Net Admitted Adjusted Gross DTAs amount froom Note 9(A)1(e)	$ 4,513,099	$ 231,002	$ 6,455,409	$ 67	$ (1,942,310)	$ 230,935
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	0%	0%	0%	0%	0%	100%

B. Regarding deferred tax liabilities that are not recognized:

The Company has no temporary differences for which deferred tax liabilities have not been established.

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

1) Current Income Tax:

	(1) 12/31/2021	(2) 12/31/2020	(3) (Col 1-2) Change
a. Federal	$ (9,645,827)	$ (11,191,388)	$ 1,545,561
b. Foreign	-	-	-
c. Subtotal	(9,645,827)	(11,191,388)	1,545,561
d. Federal income tax on net capital gains	5,384,232	2,181,131	3,203,101
e. Utilization of capital loss carry-forwards			-
f. Other		-	-
g. Federal and foreign income taxes incurred	$ (4,261,595)	$ (9,010,257)	$ 4,748,662

2) Deferred Tax Assets:

	(1) 12/31/2021	(2) 12/31/2020	(3) (Col 1-2) Change
a. Ordinary:			
(1) Discounting of unpaid losses	$ -	$ -	$ -
(2) Unearned premium reserve		-	-
(3) Policyholder reserves	4,920,058	3,793,838	1,126,220
(4) Investments	-	120,993	(120,993)
(5) Deferred acquisition costs	3,587,523	7,737,537	(4,150,014)
(6) Policyholder dividends accrual	-		-
(7) Fixed assets	-		-
(8) Compensation and benefits accrual	-		-
(9) Pension accrual	-		-
(10) Receivables - nonadmitted	-	-	-
(11) Net operating loss carry-forward	26,432,653	622,048	25,810,605
(12) Tax credit carry-forward	296,117	465,119	(169,002)
(13) Other (including items <5% of total ordinary tax asssets)	765,441	836,019	(70,578)
(99) Subtotal	$ 36,001,792	$ 13,575,554	$ 22,426,238
b. Statutory valuation allowance adjustment		-	-
c. Nonadmitted	31,488,693	7,130,145	24,358,548
d. Admitted ordinary deferred tax assets (2a99-2b-2c)	$ 4,513,099	$ 6,445,409	$ (1,932,310)
e. Capital:			
(1) Investments	$ 467,592	$ 348,097	$ 119,495
(2) Net capital loss carry-forward		-	-
(3) Real estate		-	-
(4) Other (including items <5% of total capital tax assets)		-	-
(99) Subtotal	467,592	348,097	119,495
f. Statutory valuation allowance adjustment		-	-
g. Nonadmitted	236,590	348,030	(111,440)
h. Admitted capital deferred tax assets (2e99-2f-2g)	231,002	67	230,935
i. Admitted deferred tax assets (2d+2h)	$ 4,744,101	$ 6,445,476	$ (1,701,375)

3) Deferred Tax Liabilities:

	(1) 12/31/2021	(2) 12/31/2020	(3) (Col 1-2) Change
a. Ordinary:			
(1) Investments	$ 575,863	$ 186,577	$ 389,286
(2) Fixed assets			-
(3) Deferred and uncollected premiums	551,877	614,444	(62,567)
(4) Policyholder reserves	515,432	678,731	(163,299)
(5) Other (including items <5% of total ordinary tax liabilities)	-	13,563	(13,563)
(99) Subtotal	$ 1,643,172	$ 1,493,315	$ 149,857
		-	-
b. Capital:			
(1) Investments	$ 231,002	$ 67	$ 230,935
(2) Real estate		-	
(3) Other (including items <5% of total ordinary tax liabilities)		-	
(99) Subtotal	$ 231,002	$ 67	$ 230,935
c. Deferred tax assets/liabilities (3a99-3b99)	$ 1,874,174	$ 1,493,248	$ 380,926
(4) Net Deferred Tax Assets/Liabilities (2i - 3c)	$ 2,869,927	$ 4,962,094	$ (2,092,167)

The Company is not subject to the Global Intangible Low-Taxed Income (GILTI) provisions under the Tax Cuts and Jobs Act

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate

	12/31/2021		
	Amounts	Tax Effect	Effective Tax Rate
Income before taxes	$ (128,082,063)	$ (26,897,233)	21.0%
Interest maintenance reserve	5,561,783	1,167,974	-0.9%
Deferred Ceding Allowance	(4,089,099)	(858,711)	0.7%
Dividends Received Deduction	(75,558)	(15,867)	0.0%
Return to Provision	-	-	0.0%
Rate change	-	-	0.0%
Tax Sharing Relief	-	-	0.0%
Other, including prior year true-up	(5,464,877)	(1,147,624)	0.9%
Total statutory income tax	$ (132,149,814)	$ (27,751,461)	21.7%
Federal income taxes incurred		$ (9,645,827)	7.5%
Tax on capital gains/(losses)		5,384,232	-4.2%
Prior year overaccrual/(underaccrual)		-	0.0%
Change in net deferred income tax expense/(benefit)		(23,489,867)	18.3%
Total statutory income tax		$ (27,751,462)	21.7%

E. Carryforwards, recoverable taxes, and IRC 6603 deposits

	12/31/2021	12/31/2020
The Company had net operating losses of:	$ 125,869,779	$ 1,698,424
The Company had capital loss carryforwards of:	$ -	$ -
The Company had AMT credit carryforwards of:	$ -	$ -

The Company has approximately $1.0 million of net operating loss carryforwards that expire in 2036. The balance of the Company's net operating losses is not subject to expiration.

The Company had no income tax expense for 2019, 2020 and 2021 that is available for recoupment in the event of future net losses.

Deposits admitted under IRC 6603: The aggregate amounts of deposits reported as admitted assets under Section 6603 of the Internal Revenue Code were zero as of December 31, 2021.

F. In the year ended December 31, 2021, the Company will file a consolidated tax return with Lynbrook and Nassau Life Insurance Company of Kansas.

G. The Company has no 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) – not applicable

I. Alternative Minimum Tax (AMT) Credit – not applicable

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

A. and B. The Company has no reportable intercompany transactions, other than those listed below.

C. The Company had no material transactions with a related party who was not reported on Schedule Y.

D. As of December 31, 2021, the Company reported $0.5 million net due to its affiliate PHL Variable Life Insurance Company, $3.4 million net due to its affiliate Nassau Life Insurance Company ("NNY"), $0.7 million net due to its affiliate NCNY, $8.4 million net due to its affiliate Nassau Life Insurance Company of Kansas ("NKS") and $0.2 million due to its affiliate, NAMCO. As of December 31, 2021, the Company had written intercompany agreements in place with its affiliates that contain a settlement date for amounts owed. The agreements typically specify that amounts shall be paid upon receipt of a statement of services, but no later than ninety (90) days from the close of the calendar month during which services were provided.

E. The Company has entered into service agreements with its affiliates, including NCNY and NNY. The agreements cover a variety of services including, but not limited to, administrative services (including information technology services, investment advisory services, premium processing and commission paying services). The agreements also contain cost allocation provisions.

F. The Company has made no guarantees or commitments for the benefit of an affiliate, which would result in a material contingent exposure to the Company.

G. The Company is a direct-wholly owned subsidiary of The Nassau Companies ("Nassau" or the "Parent").

See Note 1A and Schedule Y for additional details of the organizational structure.

H. The Company does not hold assets of an upstream intermediary.

I. There were no investments in SCA entities that exceed 10% of admitted assets.

J. The Company did not recognize any impairment write down for its investments in Subsidiary, Controlled or Affiliated Companies during the statement period.

K. The Company has no investments in foreign insurance subsidiaries.

L. The Company has no investments in downstream noninsurance holding companies.

M. The Company has no investments in non-8bi entity investments.

N. The Company does not report any investment in an insurance SCA for which the investment reflects a departure from the NAIC statutory accounting practices and procedures as of December 31, 2020.

O. SCA Loss Tracking

SCA Entity	Reporting Entity's Share of SCA Net Income (Losses)	Accumulated Share of SCA Net Income (Losses)	Reporting Entity's Share of SCA's Equity Including Negative Equity	Guaranteed Obligation/Commitment for Financial Support (Yes/No)	Amount of the Recognized Guarantee under SSAP No. 5R
Lynbrook Re	$ (59,424,636)	$ (166,474,871)	$ (159,497,876)	No	$ -

11. Debt

A. The Company has no outstanding debt, or any reverse repurchase agreements

B. FHLB (Federal Home Loan Bank) Agreements

1) The Company is a member of the Federal Home Loan Bank (FHLB) of Boston. In 2021, the Company did not conduct business activity (borrowing) with the FHLB. The Company has determined the estimated maximum borrowing capacity as $28.5 million. The Company calculated this amount in accordance with Sec. 38a-55 of the Connecticut Code, Hypothecation of Assets, whereby a domestic insurer may not pledge, hypothecate or otherwise encumber its assets to secure its debt in excess of the lesser of 5% of admitted assets or 25% of surplus as reported in its last financial statement filed with the commissioner.

(1) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Account
(a) Membership Stock-Class A	-	-	-
(b) Membership Stock-Class B	252,100	252,100	-
(c) Activity Stock	-	-	-
(d) Excess Stock	-	-	-
(e) Aggregate Total	252,100	252,100	-
(f) Actual or estimated Borrowing Capacity as Determined by the insurer	28,499,079	XXX	XXX

2. Prior Year

	1 Total 2+3	2 General Account	3 Separate Account
(a) Membership Stock- Class A	-	-	-
(b) Membership Stock- Class B	150,400	150,400	-
(c) Activity Stock	-	-	-
(d) Excess Stock	-	-	-
(e) Aggregate Total	150,400	150,400	-
(f) Actual or estimated Borrowing Capacity as Determined by the insurer	22,124,964	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	-	-	-	-	-	-
2. Class B	252,100	252,100	-	-	-	-

11B(2)b1 Current Year Total (Column 1) should be equal to 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should be equal to 11B(2)a1(b) Total (Column 1)

(3) There was no collateral pledged FHLB.

(4) There was no borrowing from FHLB.

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

A, B, C, D. For purposes of statutory accounting, the Company is not directly liable for a defined benefit plan.

E. Nassau employees are covered by a qualified defined contribution plan sponsored by its former parent and current affiliate, The Nassau Companies of New York ("NCNY"). Contributions made by employees are matched dollar for dollar to a maximum of 5% of eligible 401(k) earnings. The Company's contribution for the plan was $289 thousand and $359 thousand for 2021 and 2020, respectively.

F. The Company does not have multi-employer plans.

H. The Company participates in a qualified, noncontributory defined benefit pension plan sponsored by NCNY. The Company also participates in a non-qualified pension plan to accrue retirement benefits in excess of Internal Revenue Code limitations. These plans shall be collectively referred to as the "Pension Plans." For purposes of statutory accounting, the Company has no legal obligation for benefits under the Pension Plans.

I. The Company does not provide other postretirement benefits to retired employees.

I. There was no impact of the Modernization Act on Medicare postretirement benefits (INT0417) on the Company.

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

A. The Company has 40,000 shares of capital stock authorized, with 25,000 outstanding, with a par value of $100.00 per share as of December 31, 2021.

B. The Company has no preferred stock outstanding.

C. Without prior approval by the Insurance Commissioner for the State of Connecticut, the aggregate amounts of dividends to shareholders during any 12-month period shall not exceed the greater of 10% of surplus to policyholders for the preceding calendar year or net gain from operations for such year. Connecticut General Statute §38a-136(h)(3), states no dividend or other distribution exceeding an amount equal to an insurance company's earned surplus may be paid without the prior approval of the Insurance Commissioner.

D. During 2021, the Company paid no dividends.

E. Subject to the limitations of (c) above and the approval of the Department, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to stockholders.

F. There are no restrictions on unassigned surplus funds.

G. There were no mutual surplus advances.

H. There is no Company stock held for special purposes.

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 $14,649,450.

K. The Company does not have surplus notes.

L and M. There has been no restatement of surplus due to quasi-reorganizations.

14. Contingencies

A. The Company has unfunded capital commitments related to its investments in limited partnerships in the amount of $79,733,573 at December 31, 2021. The unfunded commitments can be drawn down by the private equity fund as necessary to the fund the portfolio investments through the end of the funding period as stated in the agreement.

B. Assessments

The Company has recorded an estimated liability for future guaranty fund assessments relating to various insolvencies that occurred between 1991-2020. The estimated liability as of December 31, 2021, was $196,238.

C. The Company had no gain contingencies for the reporting periods.

D. The Company had no claims related extra contractual obligation and bad faith losses stemming from lawsuits

E. Joint and Several Liabilities – Not applicable

F. All Other Contingencies

Litigation and Regulatory Matters.

The Company is regularly involved in litigation and arbitration, both as a defendant and as a plaintiff. The litigation and arbitration naming the Company as a defendant ordinarily involves the Company's businesses and operations. In certain of these matters, the plaintiffs may be seeking indeterminate amounts, including punitive or exemplary damages.

The Company periodically receives informal and formal requests for information from various state and federal governmental agencies and self-regulatory organizations related to the Company's products and practices. It is the Company's practice to cooperate fully in these matters.

It is not feasible to predict or determine the ultimate outcome of all litigation, arbitration or regulatory proceedings or to provide reasonable ranges of potential losses. It is believed that the outcome of the Company's litigation, arbitration, and regulatory matters are not likely, either individually or in the aggregate, to have a material adverse effect on the financial condition of the Company beyond the amounts already reported in these financial statements. However, given the indeterminate amounts sought in certain of these matters and the inherent unpredictability of litigation, arbitration and regulatory investigations, it is possible that an adverse outcome in certain matters could, from time to time, have a material adverse effect on the results of operations or cash flows, in particular, quarterly or annual periods.

15. Leases

The Company has no lease obligations.

16. Information About Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk.

1) The table below summarizes the face amount of the Company's financial instruments with off-balance-sheet risk. The Company had no off-balance sheet risk or financial instruments with concentrations of credit risk for the year ended December 31, 2021.

	Assets *		Liabilities *	
	2021	2020	2021	2020
a) Swaps	$ 150,000,000	$ -	$ -	$ -
b) Futures	-	-	-	-
c) Options	-	-	-	-
d) Total	$ 150,000,000	$ -	$ -	$ -

* Notional amount

See Schedule DB of the Company's annual statement for additional detail.

2) The Company uses derivative instruments, specifically interest rate swaps. A more detailed description of these instruments is provided in Footnote 8 "Derivative Instruments."

3) The Company is not exposed to credit-related losses in the event of nonperformance by counterparties to financial instruments as the interest rate swaps are fully collateralized. The credit exposure of interest rate swaps is represented by the fair value (market value) of contracts with a positive fair value (market value) at the reporting date. Because exchange-traded interest rate swaps are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has no exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

4) The Company is required to put up collateral for any interest rate swap contracts that are entered. The amount of collateral that is required is determined by the exchange on which it is traded. The Company currently puts up cash to satisfy this collateral requirement.

The current credit exposure of the Company's derivative contracts is limited to the fair value at the reporting date. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collateral as required. The Company also attempts to minimize its exposure to credit risk through the use of various credit monitoring techniques. Approximately 100% of the net credit exposure for the Company from derivative contracts is with investment-grade counterparties.

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

A. The Company did not have any transfers of receivables reported as sales.

B. The Company did not have any transfers and servicing of financial assets.

C. The Company did not have any wash sales.

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

The Company has no uninsured plans or partially insured plans.

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

The Company has no direct premiums written or produced by Managing General Agents or Third-Party Administrators.

20. Fair Value Measurement

A. The tables below provide information about the Company's use of fair value measurements

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					
Bonds Stocks					
Industrial & Misc.	$ -	$ 371,479	$ 5,670,184	$	$ 6,041,663
Total Bonds	-	371,479	5,670,184	-	6,041,663
Preferred Stocks					
Industrial & Misc.	$ -	$ 1,760,138	$ -	$	$ 1,760,138
Total Preferred Stock	-	1,760,138	-	-	1,760,138
Common Stocks					
Parent, Subsidiaries & affiliates	$ -	$ -	$ 14,316,592	$	$ 14,316,592
Industrial & Misc.	-	-	402,100		$ 402,100
Total Common Stock	-	-	14,718,692	-	14,718,692
Other Long Term Assets					
Joint Venture- Common Stock Unaffiliated	$ -	$ -	$ -	$	$ -
Total Other Long Term Assets	-	-	-	-	0
Derivative assets					
Options	-	59,404,437			59,404,437
Total Derivatives	-	59,404,437	-	-	59,404,437
Separate account assets	6,070,618	-	-	-	6,070,618
Total assets at fair value/NAV	$ 6,070,618	$ 61,536,054	$ 20,388,876	$ -	$ 87,995,548
b. Liabilities at fair value		26,673,634			26,673,634
Total liabilities at fair value	$ -	$ 26,673,634	$ -	$ -	$ 26,673,634

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 at fair value										
Perpetual Preferred stock										
Industrial and Misc	$ -	$ -	$ -		$ -					-
Total Perpetual Preferred Stocks	-	-	-	-	-	-	-	-	-	-
Bonds										
U.S. Governments		-	-	-	-	-	-	-	-	-
Industrial and Misc	$ 1,188,072	$ 2,424,867	$ (25,644,182)	$ (2,213,635)	$ 304,247	$ 29,610,817	$ -	$ -	$ -	$ 5,670,186
Hybrid Securities										-
Parent, Subsidiaries and Affiliates										-
Total Bonds	1,188,072	2,424,867	(25,644,182)	(2,213,635)	-	29,610,817	-	-	-	5,670,186
Common Stock										
Industrial and Misc	$ -	$ 300,400	$ -	$ -	$ -	$ 101,700	$ -	$ -	$ -	$ 402,100
Parent, Subsidiaries and Affiliates	14,854,568		(930,178)	-	392,202		-		-	$ 14,316,592
Total Common Stocks	14,854,568	300,400	(930,178)	-	392,202	101,700	-	-		14,718,692
Separate account assets	-	-	-	-	-	-	-	-	-	-
Total assets at fair value	$ 16,042,640	$ 2,725,267	$ (26,574,360)	$ (2,213,635)	$ 696,449	$ 29,712,517	$ -	$ -	$ -	$ 20,388,878
b. Liabilities at fair value	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Total liabilities at fair value	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

3) The Company has no Level 3 fair value investments.

4) All of the company's fair value investments are Level 1 or 2.

B. The Company has no other fair value disclosures.

C. Below is a listing of the aggregate fair value for all financial instruments and the level within the fair value hierarchy:

Type of Financial Instrument Assets	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 1,506,935,829	$ 1,457,962,729	$ -	$ 1,174,171,378	$ 332,764,451	$ -	$ -
Common Stocks	14,718,692	14,718,692	-	-	14,718,692		
Cash, short term and cash equivalents	54,821,007	54,822,209	54,321,117	499,890	-	-	-
Preferred Stocks	7,125,153	6,797,568	-	1,800,353	5,324,800	-	-
Surplus Debentures & Capco	1,151,262	947,326	-	1,151,262	-		
Mortgage loans	176,418,845	175,821,853	-	-	176,418,845		
Derivatives	32,730,803	35,465,780	-	32,730,803	-	-	-
Separate Account Assets	6,070,618	6,070,618	6,070,618	-	-	-	-
Total Assets	$ 1,799,972,208	$ 1,752,606,775	$ 60,391,735	$ 1,210,353,686	$ 529,226,788		$ -

D. As of December 31, 2021, the Company had no investments where it is not practicable to estimate fair value

21. Other Items

A. The Company had no unusual or infrequent items to record.

B. The Company did not have any troubled debt restructurings during the reporting period.

C. Other Disclosures:

Non-Economic Novation with Affiliate

During 2021, certain accident and health policies that were issued in Massachusetts and Minnesota, were novated from NLA to NKS in a non-economic assumption reinsurance transaction and accounted for in accordance with Paragraph 65 of SSAP No. 61R *Life, Deposit-Type and Accident and Health Reinsurance*. The Company decreased reserves by $8.4 million through Page 4, Line 19 "increase in aggregate reserves for life and accident and health contracts" and recorded the corresponding offset through Page 4, Line 27 "other aggregate write-ins for deductions." This resulted in no gain or loss on the transaction, per the SSAP.

D. No business interruption recoveries were received during the reporting period.

E. The Company did not have any state transferable tax credits.

F. Subprime Mortgage Related Risk Exposure

1) The company defines its exposure to subprime mortgage related risk by identifying the characteristics of mortgage loans held within mortgage-backed security holdings. The bond indentures of each MBS holding define the type of collateral included in the transaction. The company also uses market sources such as Bloomberg to determine collateral type. If the indenture or Bloomberg indicates that subprime mortgages are the loans backing the MBS, the company will classify the holding as a subprime MBS.

The company does not make investments in direct subprime mortgage loans.

The company does not underwrite risk for Mortgage Guaranty or Financial Guaranty insurance coverage.

2) The Company does not have investments in subprime Commercial 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	$ 4,665,456	$ 4,666,406	$ 5,231,783	$ (130,295)
b.	Commercial mortgage-backed securities	-	-	-	-
c.	Collateralized debt obligations	-	-	-	-
d.	Structured securities	-	-	-	-
e	Equity investment in SCA's	-	-	-	-
f.	Other assets	-	-	-	-
	Total	$ 4,665,456	$ 4,666,406	$ 5,231,783	$ (130,295)

4) The company does not underwrite risk for Mortgage Guaranty or Financial Guaranty insurance coverage.

G. The company had no retained assets.

H. The Company has no Insurance-Linked Securities (ILS) Contracts.

I. The Company has no life insurance where the reporting entity is owner and beneficiary.

22. Events Subsequent

Subsequent events have been considered through December 31, 2021, for these financial statements prepared in accordance with SAP, which are to be issued February 28, 2022. There were no events occurring subsequent to the end of the year that merited recognition or disclosure in these statements.

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 reporting entity to the reinsurer, and for which such obligation is not presently accrued? When necessary, the reporting entity may consider the current or anticipated experience of the business reinsured in making this estimate. $0.

b. What is the total amount of reinsurance credits taken, whether as an asset or as a reduction of liability, for these agreements in this statement? $0.

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

Section 3 – Ceded Reinsurance Report – Part B

1) What is the estimated amount of the aggregate reduction in surplus, for agreements not reflected in Section 2 above, of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate $259,403,759.

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

Amount of reinsurance credits taken for such new agreements or amendments: $0.

B. Uncollectible Reinsurance

The Company did not report any uncollectible reinsurance that materially affected the results of its operations.

C. Commutation of Ceded Reinsurance

The Company did not report any gains or losses in its operations in the current year as a result of commutation of ceded reinsurance.

D. Certified Reinsurer Downgraded or Status Subject to Revocation

The Company has no reinsurance agreements with certified reinsurers.

E. The Company had no reinsurance of variable annuity contracts/certificates with an affiliated captive reinsurer.

F. For each reinsurance agreement with an affiliated captive reinsurer provide the following information in the annual financial statements:

None

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

1) Captive Reinsurers in Which a Risk-Based Capital Shortfall Exists per the Risk-Based Capital XXX/AXXX Captive Reinsurance Consolidated Exhibit:

a. Captives with Risk-Based Capital Shortfall

Cession ID	NAIC Company Code	ID Number	Name of Captive Reinsurer	Amount of Risk-Based Capital Shortfall
01	00000	84-3945103	Sunrise Re, Inc.	$ 545,428
Total	XXX	XXX	XXX	$ 545,428

b. Effect of Risk-Based Capital Shortfall on Total Adjusted Capital (TAC)

1. Total Adjusted Capital (TAC)	(Five-Year Historical Line 30)	$ 143,751,349
2. Risk-Based Capital Shortfall	(Sum of G(1)a1 Column 5)	$ 545,428
3. TAC Before Risk-Based Capital Shortfall	(G(1)b1 + G(1)b2)	$ 144,296,777

2). The Company had no cessions to captive reinsurers in which a Non-Zero Primary Security Shortfall exists.

H. Reinsurance Credit

(1) Disclose any reinsurance contracts subject to A-791 that includes a provision, which limits the reinsurer's assumption of significant risks identified as in A-791.

None.

(2) Disclose any reinsurance contracts subject to A-791, for which reinsurance accounting was applied and includes a provision that limits the reinsurer's assumptions of risk.

The Company has an aggregate excess-of-loss reinsurance agreement that provides coverage for losses in excess of contractual attachment points that reset annually. The Company did not take reinsurance credit for this agreement.

(3) Disclose if any reinsurance contracts contain features which result in delays in payment in form or in fact.

None.

(4) Disclose if the reporting entity has reflected reinsurance accounting credit for any contracts not subject to A-791 and not yearly renewal term, which meet the risk transfer requirements of SSAP No. 61R and identify the type of contacts and the reinsurance contracts.

None.

(5) Disclose if the reporting entity ceded any risk which is not subject to A-791 and not yearly renewable term insurance, under any reinsurance contract during the period covered by the financial statement, and either: accounted for that contract as reinsurance under statutory accounting principles ("SAP") and as a deposit under generally accepting accounting principles ("GAAP"); or accounted for that contract as reinsurance under GAAP and as a deposit under SAP.

None.

(6) If affirmative disclosure is required for Paragraph 23H (5) above, explain why the contract(s) is treated differently under GAAP and SAP.

Not applicable.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company did not report any retrospectively rated contracts or contracts subject to redetermination.

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2020, were $45.9 million. As of December 31, 2021, $13.4 million has been paid for incurred losses attributable to insured events of prior years. Reserves remaining for prior years are now $33.4 million as a result of unpaid claims principally on the Guaranteed Renewable line of business. Therefore, there has been $0.9 million of unfavorable prior year development since December 31, 2020. Increases or (decreases) are generally the result of ongoing analysis of recent loss development trends. During 2021, the majority of the decrease is due to the change in in force, where more policies have larger claims.

Interest of $1,631,342 and $1,822,459 was accrued in 2021 and 2020, respectively, on prior year's Long- Term Care and disability income reserves.

26. Intercompany Pooling Arrangements

The Company had no intercompany pooling arrangements.

27. Structured Settlements

The Company has not purchased any structured settlements to fulfill obligations of claimants.

28. Health Care Receivables

The Company does not have health care receivables.

29. Participating Policies

For the reporting year ended 2021, premiums on individual life participating policies were $121,862, or 1.1% of total individual life premiums. The Company accounts for its policyholder dividends based upon an accrual consistent with SSAP51. The Company paid dividends in the amount of $95,486 to policyholders and did not allocate any additional income to such policyholders.

30. Premium Deficiency Reserves

1) Liability carried for premium deficiency reserves: $0.
2) Date of the most recent evaluation of this liability: December 31, 2021.
3) Was anticipated investment income utilized in the calculation? Yes (X) No ( ) N/A ( )

31. Reserves for Life Contracts and Deposit-Type Contracts

1) The Company waives deduction of deferred fractional premiums upon the death of an insured and returns any portion of the final premium beyond the date of death. Surrender values are not promised in excess of the legally computed reserves.

2) For a policy on which the substandard extra premiums are based upon a multiple of standard mortality, the sub-standard extra reserve is based upon the excess of such multiple over standard mortality. For a policy carrying a flat extra premium, the extra reserve is one half of the flat extra premium.

3) As of December 31, 2021, the Company had $171,464,128 of life insurance in force for which the gross premiums are less than net premiums according to the standard of valuation set by this state. Reserves to cover the above insurance totaled $2,891,671 at year-end and are reported in Exhibit 5, Miscellaneous Reserves.

4) The tabular interest (Page 7, Part A, Line 4) has been determined by formula as described in the instructions for Page 7. The Tabular Cost (Page 7, Part A, Line 9) has been determined from the basic data for the calculation of policy reserves.

5) This is not applicable because we did not have funds not involving life contingencies.

6) The details for other changes:

ITEM	Total	Ind Life	Ordinary			Credit Life Group and Individual	Group	
			Life Ins.	Individual Annuities	Supplementary Contracts		Life Ins.	Annuities
Change in Exhibit 5 FIA Miscellaneous Reserves	330,670	-		330,670				
Change in reserve due to change in FW Coinsurance	193,403	-	193,403	-				
Total	524,073		193,403	330,670				

32. Analysis of Annuity Reserves and Deposit 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	$ 1,521,612,885	$ -	$ -	$ 1,521,612,885	87.20%
(b)	At book value less current surrender charge of 5% or more	59,671	-	-	59,671	0.00%
(c)	At Fair Value	-	-	-	-	0.00%
(d)	Total with market value adjustment or at fair value (total of a through c)	1,521,672,556	-	-	1,521,672,556	87.20%
(e)	At book value without adjustment (minimal or no charge or adjustment)	33,557,207	-	-	33,557,207	1.92%
2.	Not subject to discretionary withdrawal	189,745,491			189,745,491	10.87%
3.	Total (Gross: Direct + Assumed)	1,744,975,254	-	-	1,744,975,254	100.00%
4.	Reinsurance ceded	1,440,079,072	-	-	1,440,079,072	
5.	Total (net) (3)-(4)	$ 304,896,182	$ -	$ -	$ 304,896,182	
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:	$ -	$ -	$ -	$ -	

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	$ -	$ -	$ -	$ -	0.00%
(b)	At book value less current surrender charge of 5% or more	-	-	-	-	0.00%
(c)	At Fair Value	-	-	-	-	0.00%
(d)	Total with market value adjustment or at fair value (total of a through c)	-	-	-	-	0.00%
(e)	At book value without adjustment (minimal or no charge or adjustment)	-	-	-	-	0.00%
2.	Not subject to discretionary withdrawal	-	-	-	-	0.00%
3.	Total (Gross: Direct + Assumed)	-	-	-	-	0.00%
4.	Reinsurance ceded	-	-	-	-	
5.	Total (net) (3)-(4)	$ -	$ -	$ -	$ -	
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

		General Account	Separate Account with Guarantees	Separate Account Nonguaranteed	Total	% of Total
1.	Subject to discretionary withdrawal:					
(a)	With Market Value Adjustment	$ -	$ -	$ -	$ -	0.00%
(b)	At book value less current surrender charge of 5% or more	-	-	-	-	0.00%
(c)	At Fair Value	-	-	-	-	0.00%
(d)	Total with market value adjustment or at fair value (total of a through c)	-	-	-	-	0.00%
(e)	At book value without adjustment (minimal or no charge or adjustment)	1,971,653	-	-	1,971,653	76.35%
2.	Not subject to discretionary withdrawal	610,735			610,735	23.65%
3.	Total (Gross: Direct + Assumed)	2,582,388	-	-	2,582,388	100.00%
4.	Reinsurance ceded	2,582,388	-	-	2,582,388	
5.	Total (net) (3)-(4)	$ -	$ -	$ -	$ -	
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:	$ -	$ -	$ -	$ -	

*Reconciliation of total annuity actuarial reserves and deposit fund liabilities

		Amount
D.	Life and Accident & Health Annual Statement:	
(1)	Exhibit 5, Annuities Section, Total (net)	$ 304,896,192
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	-
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	-
(4)	Subtotal	304,896,192
	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 Deposit Funds	-
(11)	Subtotal	-
(12)	Combined Total	$ 304,896,192

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics:

	Account Value	Cash Value	Reserve
A. General Account			
(1) Subject to discretionary withdrawal, surrender values or policy loans:			
(a) Term Policies with Cash Value	$ -	$ -	$ -
(b) Universal Life	82,776,848	82,447,596	86,372,024
(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	118,094,881	118,094,881	142,708,004
(h) Variable Life	-	-	-
(i) Variable Universal Life	1,456,213	1,456,213	1,456,213
(j) Miscellaneous Reserves	-	-	-
	-	-	-
(2) Not subject to discretionary withdrawal, with no cash value:			
(a) Term Policies without Cash Value	XXX	XXX	23,035,465
(b) Accidental Death Benefits	XXX	XXX	1,378,746
(c) Disability-Active Lives	XXX	XXX	284,925
(d) Disability-Disabled Lives	XXX	XXX	1,250,709
(e) Miscellaneous Reserves	XXX	XXX	4,254,245
(3) Total (gross: direct+assumed)	202,327,942	201,998,690	260,740,331
(4) Reinsurance ceded	168,086,533	167,757,280	219,643,509
(5) Total (net) (3)-(4)	$ 34,241,409	$ 34,241,410	$ 41,096,822

	Account Value	Cash Value	Reserve
B. Separate Account with Guarantees			
(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, with no cash value:			
(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)	$ -	$ -	$ -

	Account Value	Cash Value	Reserve
C. Separate Account Nonguaranteed			
(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	6,070,509	6,070,509	6,070,618
(j) Miscellaneous Reserves	-	-	-
			-
(2) Not subject to discretionary withdrawal, with no cash value:			
(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)	6,070,509	6,070,509	6,070,618
(4) Reinsurance ceded	-	-	-
(5) Total (net) (3)-(4)	$ 6,070,509	$ 6,070,509	$ 6,070,618

	Amount
(1) Exhibit 5, life Insurance Section, Total (net)	$ 40,537,961
(2) Exhibit 5, Accidental Death Benefits Section, Total (net)	511,820
(3) Exhibit 5, Disability Active Lives Section, Total (net)	-
(4) Exhibit 5,Disability Disabled Lives Section Total (net)	22,783
(5) Exhibit 5, Miscellaneous Reserves Section, Total (net)	24,258
(6) Subtotal (Lines (1) through (5))	$ 41,096,822
Separate Accounts Annual Statement:	
(7) Exhibit 3, Line 0299999, Column 2	$ 6,070,618
(8) Exhibit 3, Line 0499999, Column 2	-
(9) Exhibit 3, Line 0599999, Column 2	-
(10) Subtotal (Lines (7) through (9))	$ 6,070,618
(11) Combined Total ((6) and (10))	$ 47,167,440

34. Premium and Annuity Considerations Deferred and Uncollected

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	21,967	21,967
(3)	Ordinary renewal	8,155,307	3,372,715
(4)	Credit Life	-	-
(5)	Group Life	-	-
(6)	Group Annuity	-	-
(7)	Totals	$ 8,177,274	$ 3,394,682

35. Separate Accounts

A. Separate Account Activity

1. The Company utilizes separate accounts to record and account for assets and liabilities for particular lines of business and/or transactions. For the current reporting year, the Company reported assets and liabilities from the following product lines/transactions into a separate account:

Variable Universal Life

In accordance with the domiciliary state procedures for approving items within the separate account, the separate account classification of the following items is supported by a specific state statute:

All separate account products are authorized by Connecticut General Statute §38a-433.

The following items are supported by direct approval of the commissioner:

Not applicable

The following items are not supported by state statute or direct approval, but are permitted for separate account reporting in accordance with the following guidance:

Not applicable

2. In accordance with the products/transactions recorded within the separate account, all assets are considered legally insulated from being general account. (The legal insulation of the separate account assets prevents such assets from being generally available to satisfy claims resulting from the general account.)

As of December 31, 2021, and 2020, the Company separate account statement included legally insulated assets of $6,070,618 and $5,505,376 respectively. The assets legally insulated from the general account as of December 31, 2021, are attributed to the following products/transactions:

1 Product/Transaction	2 Legally Insulated Assets	3 Separate Account Assets (Not Legally Insulated)
Variable Universal Life	$ 6,070,618	$ -
Totals	$ 6,070,618	$ -

3. In accordance with the products/transactions recorded within the separate account, no separate account liabilities are guaranteed by the general account

4. The Company does not engage in securities lending transactions within the separate account.

B. General nature and characteristics of Separate Accounts business:

	Index	Nonindexed Guarantee Less than/equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for year ended, 12/31/2019	$ -	$ -	$ -	$ -	$ -
Reserves at 12/31/2020					
(2) For accounts with assets at:					
a. Fair value	$ -	$ -	$ -	$ 6,070,618	$ 6,070,618
b. Amortized cost	-	-	-	-	-
c. Total Reserves*	$ -	$ -	$ -	$ 6,070,618	$ 6,070,618
(3) By withdrawal charateristics:					
a. Subject to discretionary withdrawal:	$ -	$ -	$ -	$ -	$ -
1. With Market Value adjustment	-	-	-	-	-
2. At book value without MV adjustment and with current surrender charge of 5% or more	-	-	-		-
3. At fair value	-	-	-	6,070,618	6,070,618
4. At book value without MV adjustment and with current surrender charge less than 5%	-	-	-	-	-
5. Subtotal	-	-	-	6,070,618	6,070,618
b. Not subject to discretionary withdrawal	-	-	-	-	-
c. Total	$ -	$ -	$ -	$ 6,070,618	$ 6,070,618
* Line 2(c) should equal Line 3(h)					
(4) Reserves for Asset Default Risk in Lieu of AVR	$ -	$ -	$ -	$ -	$ -

C. Reconciliation of Net Transfers To (or from) Separate Accounts

1. Transfers as reported in the Summary of Operations of the Separate Accounts Statement:	
(a) Transfers to Separate Accounts (Page 4, Line 1.4)	$ 94,328
(b) Transfers from Separate Accounts (Page 4, Line 10)	$ 166,567
(c) Net transfers to (or from) Separate Accounts (a) - (b)	$ (72,239)
2. Reconciling Adjustments:	
(a) Adjustment	(547)
3. Transfers as Reported in the Summary of Operations of the Life, Accident & Health Statement. (1c) + (2) = (Page 4, Line 26)	$ (72,786)

36. Loss/Claim Adjustment Expenses

The balance in the liability for unpaid accident and health claim adjustment expenses as of 2021 and 2020 was $1,173,333 and $2,745,683, respectively.

The company's claim adjustment expenses are paid to a third-party administrator. These payments are based on policy counts and per contact, do not distinguish between policy and claims adjustment service.

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? ..... Connecticut

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 [ ] No [X]

2.2 If yes, date of change: .....

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2017

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. 12/31/2017

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). 06/06/2019

3.4 By what department or departments?
Connecticut Insurance Department .....

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 [ ] No [ ] N/A [X]

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
1851 Securities, Inc.	Hartford, CT	NO	NO	NO	YES
Nassau Alternative Investments, LLC	Hartford, CT	NO	NO	NO	YES
Nassau Corporate Credit LLC	Darien, CT	NO	NO	NO	YES
Nassau Corporate Credit (UK) LLC	London, UK	NO	NO	NO	YES
Nassau Private Credit, LLC	Darien, CT	NO	NO	NO	YES
Nassau Private Credit GP, LLC	Darien, CT	NO	NO	NO	YES
NCC CLO Manager LLC	Darien, CT	NO	NO	NO	YES

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the reporting entity? ..... Yes [ ] No [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 the Federal Reserve Board's capital rule? ..... Yes [ ] No [ ] N/A [X]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
KPMG, LLP 755 Main Street, Hartford, CT 06103

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?
Michael Donovan, FSA, MAAA, Appointed Actuary, One American Row, Hartford, CT 06103

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [ ] No [X]

12.11 Name of real estate holding company .....

12.12 Number of parcels involved .....

12.13 Total book/adjusted carrying value ..... $ .....

12.2 If, yes provide explanation:

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 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 [X] No [ ]

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.

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

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03) ..... Yes [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)

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

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

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

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [ ] No [ ] N/A [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 [ ] N/A [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.	$ 0
25.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 0
25.093	Total payable for securities lending reported on the liability page.	$ 0

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 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	$ 0
26.22	Subject to reverse repurchase agreements	$ 0
26.23	Subject to dollar repurchase agreements	$ 0
26.24	Subject to reverse dollar repurchase agreements	$ 0
26.25	Placed under option agreements	$ 0
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 0
26.27	FHLB Capital Stock	$ 252,100
26.28	On deposit with states	$ 9,085,689
26.29	On deposit with other regulatory bodies	$ 0
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 11,824,077
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 0
26.32	Other	$ 0

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 [ ] No [ ] N/A [X]
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. $ 1,760,138

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

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

1 Name of Custodian(s)	2 Custodian's Address
JP Morgan Chase	4 New York Plaza, 12th Floor, New York, NY 10004-2413

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
Nassau Asset Management Co	A
Hamilton Lane Advisors	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 [X] No [ ]

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 [X] No [ ]

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
	Nassau Asset Management Co			DS
CRD # 281510	Hamilton Lane Advisors		SEC	NO

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

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		0

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

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

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	1,458,462,660	1,507,435,718	48,973,058
31.2 Preferred stocks	6,797,568	7,125,153	327,584
31.3 Totals	1,465,260,228	1,514,560,871	49,300,642

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

Fair Value was determined using one of three nationally recognized pricing vendors. In the event that both vendors are not able to price a security, NLA uses a variety of other sources including but not limited to direct broker quotes, internal matrix, internal modeling.

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:

NLA obtains the quote directly from the broker that facilitated the deal or brokers who have in depth knowledge of the deal, who may no longer work for the original broker firm. Management validates the broker prices received by using comparable cusips with similar issuer, vintage and duration.

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 [ ] No [X]

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 a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

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 [X] No [ ]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:

a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

OTHER

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

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
.....	.....

39.1 Amount of payments for legal expenses, if any? ..... $ .....

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
.....	.....

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

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
.....	.....

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 [X] No [ ]

1.2 If yes, indicate premium earned on U.S. business only ..... $ 45,406,288

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? ..... $ 0

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. ..... $ 0

1.5 Indicate total incurred claims on all Medicare Supplement insurance. ..... $ 30,719,710

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $ 0

1.62 Total incurred claims ..... $ 0

1.63 Number of covered lives 0

All years prior to most current three years

1.64 Total premium earned ..... $ 36,157,002

1.65 Total incurred claims ..... $ 23,701,614

1.66 Number of covered lives 6,925

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $ 0

1.72 Total incurred claims ..... $ 0

1.73 Number of covered lives 0

All years prior to most current three years

1.74 Total premium earned ..... $ 9,249,286

1.75 Total incurred claims ..... $ 7,018,096

1.76 Number of covered lives 2,345

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	17,888,242	26,024,729
2.2	Premium Denominator	195,984,532	180,996,294
2.3	Premium Ratio (2.1/2.2)	0.091	0.144
2.4	Reserve Numerator	10,539,106	11,901,368
2.5	Reserve Denominator	443,838,520	303,101,489
2.6	Reserve Ratio (2.4/2.5)	0.024	0.039

3.1 Does this reporting entity have Separate Accounts? ..... Yes [X] No [ ]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? ..... Yes [X] No [ ] N/A [ ]

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 [X]

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)"? ..... $ 0

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: ..... $

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 funds administered as of the reporting date. ..... $ .....

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

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 ..... $ 24,114,555
7.2 Total Incurred Claims ..... $ 28,514,633
7.3 Number of Covered Lives 7,095

*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 gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

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 ..... $ 106,338,931
9.22 Received ..... $ .....

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

10.2 If yes, what amount pertaining to these lines 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: ..... $ 85,464,670

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

12.11 Cash ..... $ 12,292,336
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 employers liability exposures, of business originally written as workers' compensation insurance.

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

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

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

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)	705,016	756,108	801,087	83,754	87,744
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	3,500,744	4,091,162	4,230,774	3,757,652	3,841,180
3.	Credit life (Line 21, Col. 6)	0	0	0	0	0
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	1,607,566	616	745	0	0
5.	Industrial (Line 21, Col. 2)	0	0	0	0	0
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)	0	0	0	0	0
7.	Total (Line 21, Col. 10)	5,813,326	4,847,886	5,032,605	3,841,406	3,928,924
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)	10,490	10,316	9,071	0	0
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	0	366,590	363,279	0	0
10.	Credit life (Line 2, Col. 6)	0	0	0	0	0
11.	Group (Line 2, Col. 9)	0	0	0	0	0
12.	Industrial (Line 2, Col. 2)	0	0	0	0	0
13.	Total (Line 2, Col. 10)	10,490	376,906	372,350	0	0
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)	0	0	0	0	0
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	6,702,529	8,089,535	6,568,730	(339,871)	(363,325)
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	161,145,475	117,606,705	53,420,969	6,071,128	0
16	Credit life (group and individual) (Line 20.4, Col. 5)	0	0	0	0	0
17.1	Group life insurance (Line 20.4, Col. 6)	4,636,161	0	0	0	0
17.2	Group annuities (Line 20.4, Col. 7)	0	0	0	0	0
18.1	A & H-group (Line 20.4, Col. 8)	2,896,715	4,157,625	4,720,894	0	0
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)	0	0	0	0	0
18.3	A & H-other (Line 20.4, Col. 10)	20,603,652	51,142,429	29,349,591	0	0
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)	0	0	0	0	0
20.	Total	195,984,532	180,996,294	94,060,183	5,731,257	(363,325)
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	1,929,550,352	1,205,597,630	672,936,271	30,911,050	26,353,543
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	1,813,033,258	1,098,415,664	595,931,210	20,354,789	16,112,932
23.	Aggregate life reserves (Page 3, Line 1)	345,993,006	195,038,429	100,614,049	18,629,916	14,122,980
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24.	Aggregate A & H reserves (Page 3, Line 2)	93,103,027	102,725,362	273,340,746	0	0
25.	Deposit-type contract funds (Page 3, Line 3)	0	0	0	0	0
26.	Asset valuation reserve (Page 3, Line 24.01)	27,281,209	10,760,110	3,408,609	116,713	125,376
27.	Capital (Page 3, Lines 29 and 30)	2,500,000	2,500,000	5,181,100	2,500,000	2,500,000
28.	Surplus (Page 3, Line 37)	114,017,094	104,681,966	71,823,961	8,056,261	7,740,612
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	532,521,231	493,310,161	202,161,712	(1,209,761)	(99,727)
	Risk-Based Capital Analysis					
30.	Total adjusted capital	143,751,346	117,714,549	80,413,660	10,672,974	10,365,988
31.	Authorized control level risk - based capital	18,131,396	13,890,402	9,451,505	585,355	368,225
	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)	79.0	81.1	178.7	82.5	75.7
33.	Stocks (Lines 2.1 and 2.2)	1.2	1.9	0.0	0.0	0.0
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	9.5	5.1	0.0	0.0	0.0
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.0	0.0	0.0	0.0	0.0
36.	Cash, cash equivalents and short-term investments (Line 5)	3.0	8.4	17.4	13.9	20.8
37.	Contract loans (Line 6)	0.2	0.3	1.2	3.6	3.5
38.	Derivatives (Page 2, Line 7)	1.9	1.9	1.0	0.0	0.0
39.	Other invested assets (Line 8)	4.2	1.2	1.0	0.0	0.0
40.	Receivables for securities (Line 9)	1.0	0.1	0.6	0.0	0.0
41.	Securities lending reinvested collateral assets (Line 10)	0.0	0.0	0.0	0.0	0.0
42.	Aggregate write-ins for invested assets (Line 11)	0.0	0.0	0.0	0.0	0.0
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2021	2 2020	3 2019	4 2018	5 2017
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	11,335,019	8,389,513	540,409	0	0
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	0	0	0	0	0
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	14,316,592	13,924,389	0	0	0
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)	0	0	0	0	0
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated					
50.	Total of above Lines 44 to 49	25,651,611	22,313,902	540,409	0	0
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)	33,964,934	8,862,764	13,432,774	1,277,634	1,049,190
53.	Total admitted assets (Page 2, Line 28, Col. 3)	1,935,620,970	1,211,103,006	677,675,510	35,267,900	31,145,822
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	53,630,906	26,574,743	11,773,792	665,446	633,813
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	7,526,818	(2,210,824)	56,202	11,317	2,447
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	6,383,075	2,134,592	(6,715,692)	0	0
57.	Total of above Lines 54, 55 and 56	67,540,799	26,498,511	5,114,302	676,763	636,260
	Benefits and Reserve Increases (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)	28,206,378	10,771,825	8,231,943	950,638	1,503,222
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	24,559,064	27,254,831	36,504,076	0	0
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	(1,860,153)	(13,744,107)	13,328,744	(1,665,134)	449,695
61.	Increase in A & H reserves (Line 19, Col. 6)	(9,622,334)	(170,615,384)	(18,461,993)	0	0
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	0	0	0	0	0
	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 100.0	87.9	24.1	52.9	8.2	(95.8)
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	13.0	10.4	5.4	2.1	1.4
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	64.0	(235.1)	55.4	0.0	0.0
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.8	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	17.3	41.9	28.5	0.0	0.0
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	323,167	519,232	534,154	0	0
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	372,029	2,097,885	1,450,638	0	0
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	46,547,997	54,650,230	112,320,308	0	0
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	45,533,179	120,330,357	120,913,002	0	0
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	Industrial life (Page 6.1, Col. 2)	0	0	0	0	0
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	45,490	417,705	(2,021,395)	477,021	(658,919)
74.	Ordinary - individual annuities (Page 6, Col. 4)	(11,689,894)	6,104,465	(194,136)	(180,352)	0
75.	Ordinary-supplementary contracts	XXX	XXX	XXX		
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)	0	0	0	0	0
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	(127,495,018)	0	0	0	0
78.	Group annuities (Page 6, Col. 5)	0	0	0	0	0
79.	A & H-group (Page 6.5, Col. 3)	0	0	0	0	0
80.	A & H-credit (Page 6.5, Col. 10)	0	0	0	0	0
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	7,792,191	(2,741,470)	5,332,519	0	0
82.	Aggregate of all other lines of business (Page 6, Col. 8)	0	0	0	0	0
83.	Fraternal (Page 6, Col. 7)	0	0	0	0	0
84.	Total (Page 6, Col. 1)	(131,347,232)	3,780,700	3,116,987	296,669	(658,919)

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 Nassau Life and Annuity Company

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2021

NAIC Group Code 4736 — NAIC Company Code 93734

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	24,119,350	0	0	0	24,119,350
2. Annuity considerations	819,008,157	0	0	0	819,008,157
3. Deposit-type contract funds	0	XXX	0	XXX	0
4. Other considerations	0	0	0	0	0
5. Totals (Sum of Lines 1 to 4)	843,127,507	0	0	0	843,127,507
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	0	0	0	0	0
6.2 Applied to pay renewal premiums	0	0	0	0	0
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	0	0	0	0	0
6.4 Other	0	0	0	0	0
6.5 Totals (Sum of Lines 6.1 to 6.4)	0	0	0	0	0
Annuities:					
7.1 Paid in cash or left on deposit	0	0	0	0	0
7.2 Applied to provide paid-up annuities	0	0	0	0	0
7.3 Other	0	0	0	0	0
7.4 Totals (Sum of Lines 7.1 to 7.3)	0	0	0	0	0
8. Grand Totals (Lines 6.5 plus 7.4)	0	0	0	0	0
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	37,401,421	0	0	0	37,401,421
10. Matured endowments	0	0	0	0	0
11. Annuity benefits	10,968,002	0	0	0	10,968,002
12. Surrender values and withdrawals for life contracts	46,599,422	0	0	0	46,599,422
13. Aggregate write-ins for miscellaneous direct claims and benefits paid	0	0	0	0	0
14. All other benefits, except accident and health	6,238	0	0	0	6,238
15. Totals	94,975,083	0	0	0	94,975,083
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page	0	0	0	0	0
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)	0	0	0	0	0

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	1,041	10,704,557	0	0	0	0	0	0	1,041	10,704,557
17. Incurred during current year	2,550	37,026,373	0	0	0	0	0	0	2,550	37,026,373
Settled during current year:										
18.1 By payment in full	2,645	36,807,965	0	0	0	0	0	0	2,645	36,807,965
18.2 By payment on compromised claims	0	0	0	0	0	0	0	0	0	0
18.3 Totals paid	2,645	36,807,965	0	0	0	0	0	0	2,645	36,807,965
18.4 Reduction by compromise	0	0	0	0	0	0	0	0	0	0
18.5 Amount rejected	0	0	0	0	0	0	0	0	0	0
18.6 Total settlements	2,645	36,807,965	0	0	0	0	0	0	2,645	36,807,965
19. Unpaid Dec. 31, current year (16+17-18.6)	946	10,922,965	0	0	0	0	0	0	946	10,922,965
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	53,341	4,769,477,317	0	(a) 0	35	616,363	0	0	53,376	4,770,093,680
21. Issued during year	22	10,490,385	0	0	0	0	0	0	22	10,490,385
22. Other changes to in force (Net)	(5,111)	(646,303,350)	0	0	(1)	(20,254)	0	0	(5,112)	(646,323,604)
23. In force December 31 of current year	48,252	4,133,664,352	0	(a) 0	34	596,109	0	0	48,286	4,134,260,461

(a) Includes Individual Credit Life Insurance prior year $ 0 , current year $ 0

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ 0 , current year $ 0

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ 0 , current year $ 0

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	9,206,365	9,206,365	0	7,093,988	7,016,927
24.1 Federal Employees Health Benefits Plan premium (b)	0	0	0	0	0
24.2 Credit (Group and Individual)	0	0	0	0	0
24.3 Collectively renewable policies/certificates (b)	0	0	0	0	0
24.4 Medicare Title XVIII exempt from state taxes or fees	0	0	0	0	0
Other Individual Policies:					
25.1 Non-cancelable (b)	0	0	0	0	0
25.2 Guaranteed renewable (b)	41,791,273	41,791,273	0	49,973,045	39,767,213
25.3 Non-renewable for stated reasons only (b)	0	0	0	0	0
25.4 Other accident only	0	0	0	0	0
25.5 All other (b)	0	0	0	0	0
25.6 Totals (sum of Lines 25.1 to 25.5)	41,791,273	41,791,273	0	49,973,045	39,767,213
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	50,997,638	50,997,638	0	57,067,033	46,784,140

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

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year	0	0	62,934	4,847,269	0	0	36	35	616	4,847,885
2.	Issued during year		0	22	10,490		0			0	10,490
3.	Reinsurance assumed									1,606,970	1,606,970
4.	Revived during year			24	1,862						1,862
5.	Increased during year (net)			13							0
6.	Subtotals, Lines 2 to 5	0	0	59	12,352	0	0	0	0	1,606,970	1,619,322
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		0
8.	Aggregate write-ins for increases	0	0	0	0	0	0	0	0	0	0
9.	Totals (Lines 1 and 6 to 8)	0	0	62,993	4,859,621	0	0	36	35	1,607,586	6,467,207
	Deductions during year:										
10.	Death			3,004	40,692			XXX	1	10	40,702
11.	Maturity			59	409			XXX			409
12.	Disability							XXX			0
13.	Expiry			367	3,492						3,492
14.	Surrender			888	18,311						18,311
15.	Lapse			1,611	571,837						571,837
16.	Conversion			20	14,760			XXX	XXX	XXX	14,760
17.	Decreased (net)				4,360			2		10	4,370
18.	Reinsurance										0
19.	Aggregate write-ins for decreases	0	0	0	0	0	0	0	0	0	0
20.	Totals (Lines 10 to 19)	0	0	5,949	653,861	0	0	2	1	20	653,881
21.	In force end of year (b) (Line 9 minus Line 20)	0	0	57,044	4,205,760	0	0	34	34	1,607,566	5,813,326
22.	Reinsurance ceded end of year	XXX		XXX	4,018,747	XXX		XXX	XXX	596	4,019,343
23.	Line 21 minus Line 22	XXX	0	XXX	187,013	XXX	(a) 0	XXX	XXX	1,606,970	1,793,983
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.	0	0	0	0	0	0	0	0	0	0
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)	0	0	0	0	0	0	0	0	0	0
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.	0	0	0	0	0	0	0	0	0	0
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)	0	0	0	0	0	0	0	0	0	0

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	83
25.	Other paid-up insurance			8,606	30,533
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			67	1,094
28.	Term policies - other			9,281	3,451,265
29.	Other term insurance - decreasing	XXX		XXX	43
30.	Other term insurance	XXX		XXX	39,137
31.	Totals (Lines 27 to 30)	0	0	9,348	3,491,539
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	1,635	9,206
34.	Totals, whole life and endowment	22	10,490	46,061	705,016
35.	Totals (Lines 31 to 34)	22	10,490	57,044	4,205,761

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	10,490		4,197,934	7,827
38.	Credit Life (Group and Individual)				
39.	Group			1,607,567	
40.	Totals (Lines 36 to 39)	10,490	0	5,805,501	7,827

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		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			34	596

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	96,927

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1

47.2

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
	Disability Provisions	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 Certifi-cates	8 Amount of Ins rance
48.	Waiver of Premium			1,398	201,369				
49.	Disability Income								
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total	0	(a) 0	1,398	(a) 201,369	0	(a) 0	0	(a) 0

(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	0	0	0	0
2.	Issued during year	0	0	0	0
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	0	0	0	0
5.	Total (Lines 1 to 4)	0	0	0	0
	Deductions during year:				
6.	Decreased (net)	0	0	0	0
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	0	0	0	0
9.	In force end of year (line 5 minus line 8)	0	0	0	0
10.	Amount on deposit	0	(a) 0	0	(a) 0
11.	Income now payable	0	0	0	0
12.	Amount of income payable	(a) 0	(a) 0	(a) 0	(a) 0

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	0	6,135	0	0
2.	Issued during year	0	5,705	0	0
3.	Reinsurance assumed	0	0	0	0
4.	Increased during year (net)	0	0	0	0
5.	Totals (Lines 1 to 4)	0	11,840	0	0
	Deductions during year:				
6.	Decreased (net)	0	182	0	0
7.	Reinsurance ceded	0	0	0	0
8.	Totals (Lines 6 and 7)	0	182	0	0
9.	In force end of year (line 5 minus line 8)	0	11,658	0	0
	Income now payable:				
10.	Amount of income payable	(a) 0	XXX	XXX	(a) 0
	Deferred fully paid:				
11.	Account balance	XXX	(a) 1,615,230,640	XXX	(a) 0
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 0	XXX	(a) 0

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	2,745	10,280,920	0	0	61,028	72,550,783
2.	Issued during year	0	0	0	0	0	0
3.	Reinsurance assumed	0	0	0	0	0	0
4.	Increased during year (net)	1	XXX	0	XXX	89	XXX
5.	Totals (Lines 1 to 4)	2,746	XXX	0	XXX	61,117	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	334	XXX		XXX	8,143	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	334	XXX	0	XXX	8,143	XXX
10.	In force end of year (line 5 minus line 9)	2,412	(a) 9,246,697	0	(a)	52,974	(a) 62,811,796

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	0	0
2.	Issued during year	0	0
3.	Reinsurance assumed	0	0
4.	Increased during year (net)	0	0
5.	Totals (Lines 1 to 4)	0	0
	Deductions During Year:		
6.	Decreased (net)	0	0
7.	Reinsurance ceded	0	0
8.	Totals (Lines 6 and 7)	0	0
9.	In force end of year (line 5 minus line 8)	0	0
10.	Amount of account balance	(a) 0	(a) 0

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	1,893,174
2.	Current year's realized pre-tax capital gains/(losses) of $ 7,948,687 transferred into the reserve net of taxes of $ 1,669,224	6,279,463
3.	Adjustment for current year's liability gains/(losses) released from the reserve	0
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	8,172,637
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	703,134
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	7,469,503

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	327,026	376,108	0	703,134
2.	2022	174,103	679,291	0	853,394
3.	2023	128,705	581,056	0	709,761
4.	2024	111,532	516,764	0	628,296
5.	2025	106,239	448,862	0	555,101
6.	2026	102,064	380,096	0	482,160
7.	2027	88,888	328,617	0	417,505
8.	2028	74,026	285,440	0	359,466
9.	2029	57,245	243,545	0	300,790
10.	2030	38,352	201,291	0	239,643
11.	2031	28,977	156,623	0	185,600
12.	2032	30,384	135,873	0	166,257
13.	2033	33,053	139,411	0	172,464
14.	2034	37,560	145,363	0	182,923
15.	2035	42,515	148,272	0	190,787
16.	2036	46,669	152,439	0	199,108
17.	2037	48,152	156,411	0	204,563
18.	2038	47,825	158,896	0	206,721
19.	2039	50,765	156,307	0	207,072
20.	2040	51,935	161,340	0	213,275
21.	2041	52,794	160,288	0	213,082
22.	2042	49,740	150,156	0	199,896
23.	2043	48,664	121,815	0	170,479
24.	2044	41,858	98,932	0	140,790
25.	2045	31,207	72,377	0	103,584
26.	2046	21,943	45,294	0	67,237
27.	2047	13,425	27,666	0	41,091
28.	2048	6,057	22,007	0	28,064
29.	2049	1,625	15,719	0	17,344
30.	2050	(154)	10,060	0	9,906
31.	2051 and Later		3,144	0	3,144
32.	Total (Lines 1 to 31)	1,893,174	6,279,463	0	8,172,637

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	10,346,698	56,138	10,402,836	6,018	351,255	357,273	10,760,109
2. Realized capital gains/(losses) net of taxes - General Account	9,088,087	(186,621)	8,901,465	0	0	0	8,901,465
3. Realized capital gains/(losses) net of taxes - Separate Accounts	0	0	0	0	0	0	0
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	3,792,863	0	3,792,863	0	1,177,130	1,177,130	4,969,993
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	0	0	0	0	0	0	0
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves	0	0	0	0	0	0	0
7. Basic contribution	2,870,547	335,119	3,205,665	0	474	474	3,206,139
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	26,098,194	204,636	26,302,830	6,018	1,528,859	1,534,877	27,837,707
9. Maximum reserve	14,645,193	1,667,585	16,312,779	31,620	13,706,566	13,738,186	30,050,965
10. Reserve objective	9,539,318	1,280,727	10,820,045	30,713	13,704,955	13,735,668	24,555,713
11. 20% of (Line 10 - Line 8)	(3,311,775)	215,218	(3,096,557)	4,939	2,435,219	2,440,158	(656,399)
12. Balance before transfers (Lines 8 + 11)	22,786,419	419,854	23,206,273	10,957	3,964,078	3,975,035	27,181,308
13. Transfers	(7,958,076)	1,250,023	(6,708,053)	20,663	6,687,389	6,708,053	0
14. Voluntary contribution	98,851	1,050	99,901			0	99,901
15. Adjustment down to maximum/up to zero			0			0	0
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	14,927,194	1,670,927	16,598,121	31,620	10,651,468	10,683,088	27,281,209

ASSET VALUATION RESERVE
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.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)
		LONG-TERM BONDS										
1.		Exempt Obligations	93,362,692	XXX	XXX	93,362,692	0.0000	0	0.0000	0	0.0000	0
2.1	1	NAIC Designation Category 1.A	52,864,006	XXX	XXX	52,864,006	0.0005	26,432	0.0016	84,582	0.0033	174,451
2.2	1	NAIC Designation Category 1.B	22,205,870	XXX	XXX	22,205,870	0.0005	11,103	0.0016	35,529	0.0033	73,279
2.3	1	NAIC Designation Category 1.C	38,627,710	XXX	XXX	38,627,710	0.0005	19,314	0.0016	61,804	0.0033	127,471
2.4	1	NAIC Designation Category 1.D	126,015,958	XXX	XXX	126,015,958	0.0005	63,008	0.0016	201,626	0.0033	415,853
2.5	1	NAIC Designation Category 1.E	55,106,155	XXX	XXX	55,106,155	0.0005	27,553	0.0016	88,170	0.0033	181,850
2.6	1	NAIC Designation Category 1.F	217,026,882	XXX	XXX	217,026,882	0.0005	108,513	0.0016	347,243	0.0033	716,189
2.7	1	NAIC Designation Category 1.G	162,476,152	XXX	XXX	162,476,152	0.0005	81,238	0.0016	259,962	0.0033	536,171
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	674,322,733	XXX	XXX	674,322,733	XXX	337,161	XXX	1,078,916	XXX	2,225,265
3.1	2	NAIC Designation Category 2.A	156,784,005	XXX	XXX	156,784,005	0.0021	329,246	0.0064	1,003,418	0.0106	1,661,910
3.2	2	NAIC Designation Category 2.B	279,222,630	XXX	XXX	279,222,630	0.0021	586,368	0.0064	1,787,025	0.0106	2,959,760
3.3	2	NAIC Designation Category 2.C	160,284,981	XXX	XXX	160,284,981	0.0021	336,598	0.0064	1,025,824	0.0106	1,699,021
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	596,291,616	XXX	XXX	596,291,616	XXX	1,252,212	XXX	3,816,266	XXX	6,320,691
4.1	3	NAIC Designation Category 3.A	3,786,679	XXX	XXX	3,786,679	0.0099	37,488	0.0263	99,590	0.0376	142,379
4.2	3	NAIC Designation Category 3.B	30,609,097	XXX	XXX	30,609,097	0.0099	303,030	0.0263	805,019	0.0376	1,150,902
4.3	3	NAIC Designation Category 3.C	32,615,394	XXX	XXX	32,615,394	0.0099	322,892	0.0263	857,785	0.0376	1,226,339
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	67,011,170	XXX	XXX	67,011,170	XXX	663,411	XXX	1,762,394	XXX	2,519,620
5.1	4	NAIC Designation Category 4.A	6,778,009	XXX	XXX	6,778,009	0.0245	166,061	0.0572	387,702	0.0817	553,763
5.2	4	NAIC Designation Category 4.B	8,067,352	XXX	XXX	8,067,352	0.0245	197,650	0.0572	461,453	0.0817	659,103
5.3	4	NAIC Designation Category 4.C	3,534,294	XXX	XXX	3,534,294	0.0245	86,590	0.0572	202,162	0.0817	288,752
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	18,379,655	XXX	XXX	18,379,655	XXX	450,302	XXX	1,051,316	XXX	1,501,618
6.1	5	NAIC Designation Category 5.A		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
6.2	5	NAIC Designation Category 5.B	480,021	XXX	XXX	480,021	0.0630	30,241	0.1128	54,146	0.1880	90,244
6.3	5	NAIC Designation Category 5.C	1,797,011	XXX	XXX	1,797,011	0.0630	113,212	0.1128	202,703	0.1880	337,838
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	2,277,032	XXX	XXX	2,277,032	XXX	143,453	XXX	256,849	XXX	428,082
7.	6	NAIC 6	6,317,832	XXX	XXX	6,317,832	0.0000	0	0.2370	1,497,326	0.2370	1,497,326
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX	0	XXX	0	XXX	0	XXX	0
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	1,457,962,729	XXX	XXX	1,457,962,729	XXX	2,846,539	XXX	9,463,068	XXX	14,492,602
		PREFERRED STOCKS										
10.	1	Highest Quality	5,000,000	XXX	XXX	5,000,000	0.0005	2,500	0.0016	8,000	0.0033	16,500
11.	2	High Quality	1,797,568	XXX	XXX	1,797,568	0.0021	3,775	0.0064	11,504	0.0106	19,054
12.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
13.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
14.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
15.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
16.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	6,797,568	XXX	XXX	6,797,568	XXX	6,275	XXX	19,504	XXX	35,554

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.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)
		SHORT-TERM BONDS										
18.		Exempt Obligations	499,931	XXX	XXX	499,931	0.0000	0	0.0000	0	0.0000	0
19.1	1	NAIC Designation Category 1.A		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.2	1	NAIC Designation Category 1.B		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.3	1	NAIC Designation Category 1.C		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.4	1	NAIC Designation Category 1.D		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.5	1	NAIC Designation Category 1.E		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.6	1	NAIC Designation Category 1.F		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.7	1	NAIC Designation Category 1.G		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
20.1	2	NAIC Designation Category 2.A		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.2	2	NAIC Designation Category 2.B		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.3	2	NAIC Designation Category 2.C		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
21.1	3	NAIC Designation Category 3.A		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.2	3	NAIC Designation Category 3.B		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.3	3	NAIC Designation Category 3.C		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
22.1	4	NAIC Designation Category 4.A		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.2	4	NAIC Designation Category 4.B		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.3	4	NAIC Designation Category 4.C		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
23.1	5	NAIC Designation Category 5.A		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.2	5	NAIC Designation Category 5.B		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.3	5	NAIC Designation Category 5.C		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0
24.	6	NAIC 6		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	499,931	XXX	XXX	499,931	XXX	0	XXX	0	XXX	0
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
27.	1	Highest Quality	35,465,780	XXX	XXX	35,465,780	0.0005	17,733	0.0016	56,745	0.0033	117,037
28.	2	High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
29.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
30.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
31.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
32.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
33.		Total Derivative Instruments	35,465,780	XXX	XXX	35,465,780	XXX	17,733	XXX	56,745	XXX	117,037
34.		Total (Lines 9 + 17 + 25 + 33)	1,500,726,009	XXX	XXX	1,500,726,009	XXX	2,870,547	XXX	9,539,318	XXX	14,645,193

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.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)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
36.		Farm Mortgages - CM2 - High Quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
37.		Farm Mortgages - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
39.		Farm Mortgages - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
40.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
41.		Residential Mortgages - All Other			XXX	0	0.0015	0	0.0034	0	0.0046	0
42.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	126,954,693		XXX	126,954,693	0.0011	139,650	0.0057	723,642	0.0074	939,465
44.		Commercial Mortgages - All Other - CM2 - High Quality	48,867,160		XXX	48,867,160	0.0040	195,469	0.0114	557,086	0.0149	728,121
45.		Commercial Mortgages - All Other - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
49.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Residential Mortgages - All Other			XXX	0	0.0029	0	0.0066	0	0.0103	0
51.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
52.		Commercial Mortgages - All Other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX	0	0.0000	0	0.1942	0	0.1942	0
54.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Residential Mortgages - All Other			XXX	0	0.0000	0	0.0149	0	0.0149	0
56.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
57.		Commercial Mortgages - All Other			XXX	0	0.0000	0	0.1942	0	0.1942	0
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	175,821,853	0	XXX	175,821,853	XXX	335,119	XXX	1,280,727	XXX	1,667,585
59.		Schedule DA Mortgages			XXX	0	0.0034	0	0.0114	0	0.0149	0
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	175,821,853	0	XXX	175,821,853	XXX	335,119	XXX	1,280,727	XXX	1,667,585

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 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		XXX	XXX	0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
2.		Unaffiliated - Private	150,000	XXX	XXX	150,000	0.0000	0	0.1945	29,175	0.1945	29,175
3.		Federal Home Loan Bank	252,100	XXX	XXX	252,100	0.0000	0	0.0061	1,538	0.0097	2,445
4.		Affiliated - Life with AVR	14,316,592	XXX	XXX	14,316,592	0.0000	0	0.0000	0	0.0000	0
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations				0	XXX		XXX		XXX	
6.		Fixed Income - Highest Quality				0	XXX		XXX		XXX	
7.		Fixed Income - High Quality				0	XXX		XXX		XXX	
8.		Fixed Income - Medium Quality				0	XXX		XXX		XXX	
9.		Fixed Income - Low Quality				0	XXX		XXX		XXX	
10.		Fixed Income - Lower Quality				0	XXX		XXX		XXX	
11.		Fixed Income - In/Near Default				0	XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public				0	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
13.		Unaffiliated Common Stock - Private				0	0.0000	0	0.1945	0	0.1945	0
14.		Real Estate				0	(b)	0	(b)	0	(b)	0
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
16.		Affiliated - All Other		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
17.		Total Common Stock (Sum of Lines 1 through 16)	14,718,692	0	0	14,718,692	XXX	0	XXX	30,713	XXX	31,620
		REAL ESTATE										
18.		Home Office Property (General Account only)				0	0.0000	0	0.0912	0	0.0912	0
19.		Investment Properties				0	0.0000	0	0.0912	0	0.0912	0
20.		Properties Acquired in Satisfaction of Debt				0	0.0000	0	0.1337	0	0.1337	0
21.		Total Real Estate (Sum of Lines 18 through 20)	0	0	0	0	XXX	0	XXX	0	XXX	0
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
23.	1	Highest Quality		XXX	XXX	0	0.0005	0	0.0016	0	0.0033	0
24.	2	High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
25.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
26.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
27.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
28.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	0	XXX	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 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	947,326	XXX	XXX	947,326	0.0005	474	0.0016	1,516	0.0033	3,126
31.	2	High Quality		XXX	XXX	0	0.0021	0	0.0064	0	0.0106	0
32.	3	Medium Quality		XXX	XXX	0	0.0099	0	0.0263	0	0.0376	0
33.	4	Low Quality		XXX	XXX	0	0.0245	0	0.0572	0	0.0817	0
34.	5	Lower Quality		XXX	XXX	0	0.0630	0	0.1128	0	0.1880	0
35.	6	In or Near Default		XXX	XXX	0	0.0000	0	0.2370	0	0.2370	0
36.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	947,326	XXX	XXX	947,326	XXX	474	XXX	1,516	XXX	3,126
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX	0	0.0011	0	0.0057	0	0.0074	0
39.		Mortgages - CM2 - High Quality			XXX	0	0.0040	0	0.0114	0	0.0149	0
40.		Mortgages - CM3 - Medium Quality			XXX	0	0.0069	0	0.0200	0	0.0257	0
41.		Mortgages - CM4 - Low Medium Quality			XXX	0	0.0120	0	0.0343	0	0.0428	0
42.		Mortgages - CM5 - Low Quality			XXX	0	0.0183	0	0.0486	0	0.0628	0
43.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
44.		Residential Mortgages - All Other		XXX	XXX	0	0.0015	0	0.0034	0	0.0046	0
45.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0003	0	0.0007	0	0.0011	0
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX	0	0.0480	0	0.0868	0	0.1371	0
47.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
48.		Residential Mortgages - All Other			XXX	0	0.0029	0	0.0066	0	0.0103	0
49.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0006	0	0.0014	0	0.0023	0
50.		Commercial Mortgages - All Other			XXX	0	0.0480	0	0.0868	0	0.1371	0
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX	0	0.0000	0	0.1942	0	0.1942	0
52.		Residential Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
53.		Residential Mortgages - All Other			XXX	0	0.0000	0	0.0149	0	0.0149	0
54.		Commercial Mortgages - Insured or Guaranteed			XXX	0	0.0000	0	0.0046	0	0.0046	0
55.		Commercial Mortgages - All Other			XXX	0	0.0000	0	0.1942	0	0.1942	0
56.		Total Affiliated (Sum of Lines 38 through 55)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
57.		Unaffiliated - In Good Standing With Covenants			XXX	0	(c)	0	(c)	0	(c)	0
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX	0	0.0011	0	0.0057	0	0.0074	0
59.		Unaffiliated - In Good Standing Primarily Senior			XXX	0	0.0040	0	0.0114	0	0.0149	0
60.		Unaffiliated - In Good Standing All Other			XXX	0	0.0069	0	0.0200	0	0.0257	0
61.		Unaffiliated - Overdue, Not in Process			XXX	0	0.0480	0	0.0868	0	0.1371	0
62.		Unaffiliated - In Process of Foreclosure			XXX	0	0.0000	0	0.1942	0	0.1942	0
63.		Total Unaffiliated (Sum of Lines 57 through 62)	0	0	XXX	0	XXX	0	XXX	0	XXX	0
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	0	0	XXX	0	XXX	0	XXX	0	XXX	0

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 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	0.0000	0	0.1580 (a)	0	0.1580 (a)	0
66.		Unaffiliated Private	67,648,715	XXX	XXX	67,648,715	0.0000	0	0.1945	13,157,675	0.1945	13,157,675
67.		Affiliated Life with AVR		XXX	XXX	0	0.0000	0	0.0000	0	0.0000	0
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX	0	0.0000	0	0.1580	0	0.1580	0
69.		Affiliated Other - All Other		XXX	XXX	0	0.0000	0	0.1945	0	0.1945	0
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	67,648,715	XXX	XXX	67,648,715	XXX	0	XXX	13,157,675	XXX	13,157,675
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)				0	0.0000	0	0.0912	0	0.0912	0
72.		Investment Properties	5,984,259			5,984,259	0.0000	0	0.0912	545,764	0.0912	545,764
73		Properties Acquired in Satisfaction of Debt				0	0.0000	0	0.1337	0	0.1337	0
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	5,984,259	0	0	5,984,259	XXX	0	XXX	545,764	XXX	545,764
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit	0			0	0.0003	0	0.0006	0	0.0010	0
76.		Non-guaranteed Federal Low Income Housing Tax Credit	0			0	0.0063	0	0.0120	0	0.0190	0
77.		Guaranteed State Low Income Housing Tax Credit	0			0	0.0003	0	0.0006	0	0.0010	0
78.		Non-guaranteed State Low Income Housing Tax Credit	0			0	0.0063	0	0.0120	0	0.0190	0
79.		All Other Low Income Housing Tax Credit	0			0	0.0273	0	0.0600	0	0.0975	0
80.		Total LIHTC (Sum of Lines 75 through 79)	0	0	0	0	XXX	0	XXX	0	XXX	0
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX		0	0.0000	0	0.0042	0	0.0042	0
82.		NAIC 2 Working Capital Finance Investments		XXX		0	0.0000	0	0.0137	0	0.0137	0
83.		Other Invested Assets - Schedule BA		XXX		0	0.0000	0	0.1580	0	0.1580	0
84.		Other Short-Term Invested Assets - Schedule DA		XXX		0	0.0000	0	0.1580	0	0.1580	0
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	0	XXX	0	0	XXX	0	XXX	0	XXX	0
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	74,580,300	0	0	74,580,300	XXX	474	XXX	13,704,955	XXX	13,706,566

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the 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 - Replications (Synthetic) Assets

N O N E

Schedule F - Claims

N O N E

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	23,501,675	XXX	2,946,952	XXX	0	XXX	20,337	XXX	261,825	XXX	20,182,925	XXX	43,611	XXX	41,062	XXX	4,962	XXX
2. Premiums earned	23,792,371	XXX	2,987,577	XXX	0	XXX	20,212	XXX	258,722	XXX	20,434,746	XXX	44,996	XXX	41,596	XXX	4,523	XXX
3. Incurred claims	21,257,171	89.3	2,390,769	80.0	0	0.0	3,052	15.1	(327,004)	(126.4)	19,337,394	94.6	12,315	27.4	4,229	10.2	(163,584)	(3,616.9)
4. Cost containment expenses	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
5. Incurred claims and cost containment expenses (Lines 3 and 4)	21,257,171	89.3	2,390,769	80.0	0	0.0	3,052	15.1	(327,004)	(126.4)	19,337,394	94.6	12,315	27.4	4,229	10.2	(163,584)	(3,616.9)
6. Increase in contract reserves	(6,027,523)	(25.3)	(64,083)	(2.1)	0	0.0	(3)	0.0	(528,707)	(204.4)	(5,433,680)	(26.6)	(157)	(0.3)	(57)	(0.1)	(836)	(18.5)
7. Commissions (a)	(7,675,281)	(32.3)	0	0.0	0	0.0	0	0.0	0	0.0	(7,675,281)	(37.6)	0	0.0	0	0.0	0	0.0
8. Other general insurance expenses	10,218,141	42.9	0	0.0	0	0.0	0	0.0	0	0.0	10,218,141	50.0	0	0.0	0	0.0	0	0.0
9. Taxes, licenses and fees	1,575,039	6.6	0	0.0	0	0.0	0	0.0	0	0.0	1,575,039	7.7	0	0.0	0	0.0	0	0.0
10. Total other expenses incurred	4,117,899	17.3	0	0.0	0	0.0	0	0.0	0	0.0	4,117,899	20.2	0	0.0	0	0.0	0	0.0
11. Aggregate write-ins for deductions	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
12. Gain from underwriting before dividends or refunds	4,444,824	18.7	660,891	22.1	0	0.0	17,162	84.9	1,114,433	430.7	2,413,134	11.8	32,837	73.0	37,424	90.0	168,943	3,735.3
13. Dividends or refunds	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
14. Gain from underwriting after dividends or refunds	4,444,824	18.7	660,891	22.1	0	0.0	17,162	84.9	1,114,433	430.7	2,413,134	11.8	32,837	73.0	37,424	90.0	168,943	3,735.3
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0	0	0.0

(a) Includes $ .....0 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 Accident and Health (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	2,212,611	119,512	0	792	50,337	2,021,057	10,740	8,916	1,258
2. Advance premiums	642,850	167,132	0	415	10,607	463,320	462	294	619
3. Reserve for rate credits	0	0	0	0	0	0	0	0	0
4. Total premium reserves, current year	2,855,462	286,644	0	1,207	60,944	2,484,377	11,203	9,210	1,877
5. Total premium reserves, prior year	3,146,157	241,104	0	1,303	60,831	2,819,480	12,069	9,694	1,676
6. Increase in total premium reserves	(290,696)	45,540	0	(96)	113	(335,103)	(866)	(484)	201
B. Contract Reserves:									
1. Additional reserves (a)	52,280,499	1,226,768	0	15,092	(97,686)	51,130,016	990	459	4,860
2. Reserve for future contingent benefits	0	0	0	0	0	0	0	0	0
3. Total contract reserves, current year	52,280,499	1,226,768	0	15,092	(97,686)	51,130,016	990	459	4,860
4. Total contract reserves, prior year.	58,308,022	1,290,851	0	15,095	431,021	56,563,696	1,147	516	5,696
5. Increase in contract reserves	(6,027,523)	(64,083)	0	(3)	(528,707)	(5,433,680)	(157)	(57)	(836)
C. Claim Reserves and Liabilities:									
1. Total current year	42,260,376	375,145	0	27,441	6,085,519	35,660,811	14,748	11,874	84,837
2. Total prior year	45,905,208	372,029	0	26,952	7,112,740	38,250,023	20,053	15,943	107,468
3. Increase	(3,644,832)	3,116	0	489	(1,027,221)	(2,589,212)	(5,305)	(4,069)	(22,631)

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	13,433,512	286,673	0	1,705	599,578	12,525,887	(346)	1,126	18,890
1.2 On claims incurred during current year	11,468,491	2,100,980	0	859	100,639	9,400,719	17,966	7,172	(159,844)
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	33,437,653	36,494	0	10,810	5,749,222	27,558,134	777	637	81,580
2.2 On claims incurred during current year	8,822,724	338,651	0	16,631	336,298	8,102,677	13,972	11,237	3,258
3. Test:									
3.1 Lines 1.1 and 2.1	46,871,165	323,167	0	12,515	6,348,799	40,084,020	430	1,762	100,470
3.2 Claim reserves and liabilities, December 31, prior year	45,905,208	372,029	0	26,952	7,112,740	38,250,023	20,053	15,943	107,468
3.3 Line 3.1 minus Line 3.2	965,957	(48,862)	0	(14,437)	(763,941)	1,833,997	(19,623)	(14,181)	(6,998)

PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	10,431,807	99,010	0	5,561	10,369	10,232,566	43,430	40,870	0
2. Premiums earned	10,566,006	101,653	0	5,575	10,867	10,360,153	45,568	42,190	0
3. Incurred claims	8,426,681	264,131	0	(339)	6,789	8,152,965	4,784	(1,648)	0
4. Commissions	242,434	0	0	0	0	242,434	0	0	0
B. Reinsurance Ceded:									
1. Premiums written	39,081,788	6,331,318	0	25,967	720,226	31,993,713	0	72	10,492
2. Premiums earned	39,780,760	6,403,495	0	30,622	728,437	32,607,521	0	73	10,611
3. Incurred claims	33,953,651	4,129,298	0	11,389	1,304,308	28,776,020	0	0	(267,364)
4. Commissions	9,929,392	96,415	0	0	0	9,832,977	0	0	0

(a) Includes $ 0 premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	115,913	203,157	46,465,070	46,784,140
2. Beginning Claim Reserves and Liabilities	227,252	45,841	127,544,906	127,817,999
3. Ending Claim Reserves and Liabilities	221,004	29,468	117,284,634	117,535,106
4. Claims Paid	122,161	219,530	56,725,342	57,067,033
B. Assumed Reinsurance:				
5. Incurred Claims	335,321	6,142	8,085,219	8,426,682
6. Beginning Claim Reserves and Liabilities	294,450	2,035	6,226,670	6,523,155
7. Ending Claim Reserves and Liabilities	275,982	1,344	6,269,117	6,546,443
8. Claims Paid	353,789	6,833	8,042,772	8,403,394
C. Ceded Reinsurance:				
9. Incurred Claims	84,291	121,071	33,748,289	33,953,651
10. Beginning Claim Reserves and Liabilities	0	83,811	88,352,134	88,435,945
11. Ending Claim Reserves and Liabilities	0	50,483	81,770,690	81,821,173
12. Claims Paid	84,291	154,399	40,329,733	40,568,423
D. Net:				
13. Incurred Claims	366,943	88,228	20,802,000	21,257,171
14. Beginning Claim Reserves and Liabilities	521,702	(35,935)	45,419,442	45,905,209
15. Ending Claim Reserves and Liabilities	496,986	(19,671)	41,783,061	42,260,376
16. Claims Paid	391,659	71,964	24,438,381	24,902,004
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	383,857	68,345	20,804,969	21,257,171
18. Beginning Reserves and Liabilities	217,409	10,400	45,677,400	45,905,209
19. Ending Reserves and Liabilities	209,607	6,781	42,043,988	42,260,376
20. Paid Claims and Cost Containment Expenses	391,659	71,964	24,438,381	24,902,004

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
93548	06-1045829	03/31/2021	PHL VARIABLE INS CO	CT	MCO/I	OL	1,606,970,400	0	4,636,161	0	1,200,219,541	0
0299999. General Account - U.S. Affiliates - Other							1,606,970,400	0	4,636,161	0	1,200,219,541	0
0399999. Total General Account - U.S. Affiliates							1,606,970,400	0	4,636,161	0	1,200,219,541	0
0699999. Total General Account - Non-U.S. Affiliates							0	0	0	0	0	0
0799999. Total General Account - Affiliates							1,606,970,400	0	4,636,161	0	1,200,219,541	0
65056	38-1659835	07/01/2003	JACKSON NATIONAL LIFE INSURANCE CO.	MI	CO/I	OL	8,306,312	3,383,554	442,738	145,368		0
65056	38-1659835	07/01/2003	JACKSON NATIONAL LIFE INSURANCE CO.	MI	CO/I	XXXLO	2,632,000	110,253	0	0		0
88340	59-2859797	09/01/1996	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	COFW/I	OL	5,253,144	2,160,496	0	13,501		3,059,487
70335	94-0971150	01/01/1997	WEST COAST LIFE INSURANCE CO.	NE	CO/I	OL	2,708,348	87,831	3,336	0		0
80624	13-1851754	08/03/2016	AMERICAN PROGRESSIVE L&H INS. CO. OF NY	NY	COFW/I	OL	53,508,834	19,875,549	3,289,422	526,656		18,606,275
80624	13-1851754	08/03/2016	AMERICAN PROGRESSIVE L&H INS. CO. OF NY	NY	COFW/I	ADB	0	321,708	0	0		0
70319	36-1933760	06/01/1972	WASHINGTON NATIONAL INSURANCE CO.	IN	CO/I	OL	571,729	463,812	7,498	0		0
0899999. General Account - U.S. Non-Affiliates							72,980,367	26,403,203	3,742,994	685,525	0	21,665,762
1099999. Total General Account - Non-Affiliates							72,980,367	26,403,203	3,742,994	685,525	0	21,665,762
1199999. Total General Account							1,679,950,767	26,403,203	8,379,155	685,525	1,200,219,541	21,665,762
1499999. Total Separate Accounts - U.S. Affiliates							0	0	0	0	0	0
1799999. Total Separate Accounts - Non-U.S. Affiliates							0	0	0	0	0	0
1899999. Total Separate Accounts - Affiliates							0	0	0	0	0	0
2199999. Total Separate Accounts - Non-Affiliates							0	0	0	0	0	0
2299999. Total Separate Accounts							0	0	0	0	0	0
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							1,679,950,767	26,403,203	8,379,155	685,525	1,200,219,541	21,665,762
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							0	0	0	0	0	0
9999999 - Totals							1,679,950,767	26,403,203	8,379,155	685,525	1,200,219,541	21,665,762

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
0399999. Total - U.S. Affiliates							0	0	0	0	0	0
0699999. Total - Non-U.S. Affiliates							0	0	0	0	0	0
0799999. Total - Affiliates							0	0	0	0	0	0
66869	31-4156830	11/01/2002	NATIONWIDE LIFE INSURANCE CO.	OH	QA/I	MS	3,185,600	430,955	497,767	231,089	0	0
65056	38-1659835	07/01/2003	JACKSON NATIONAL LIFE INSURANCE CO.	MI	QA/I	A	32,674	1,872	3,977	392	0	0
65056	38-1659835	07/01/2003	JACKSON NATIONAL LIFE INSURANCE CO.	MI	QA/I	LTDI	0	418	53,198	1,296	0	0
65056	38-1659835	07/01/2003	JACKSON NATIONAL LIFE INSURANCE CO.	MI	QA/I	MS	0	29	0	4,000	0	0
65056	38-1659835	07/01/2003	JACKSON NATIONAL LIFE INSURANCE CO.	MI	QA/I	OH	0	1,251	47,565	2,657	0	0
65056	38-1659835	07/01/2003	JACKSON NATIONAL LIFE INSURANCE CO.	MI	QA/I	SD	0	1,242	28,648	1,563	0	0
80624	13-1851754	08/03/2016	AMERICAN PROGRESSIVE L&H INS. CO. OF NY	NY	QA/I	LTDI	331,110	11,427	537,134	35,857	0	660,010
80624	13-1851754	08/03/2016	AMERICAN PROGRESSIVE L&H INS. CO. OF NY	NY	QA/I	LTC	1,501,476	213,233	16,100,883	196,371	0	18,222,362
80624	13-1851754	08/03/2016	AMERICAN PROGRESSIVE L&H INS. CO. OF NY	NY	QA/I	D	27,164	1,179	0	1,344	0	2,523
80624	13-1851754	08/03/2016	AMERICAN PROGRESSIVE L&H INS. CO. OF NY	NY	QA/I	MS	4,705,209	347,227	246,765	451,757	0	1,045,749
80624	13-1851754	08/03/2016	AMERICAN PROGRESSIVE L&H INS. CO. OF NY	NY	QA/I	OH	397,628	81,458	760,024	434,682	0	1,200,571
80624	13-1851754	08/03/2016	AMERICAN PROGRESSIVE L&H INS. CO. OF NY	NY	QA/I	SD	218,664	9,349	240,872	109,441	0	359,662
0899999. U.S. Non-Affiliates							10,399,525	1,099,640	18,516,833	1,470,449	0	21,490,877
1099999. Total - Non-Affiliates							10,399,525	1,099,640	18,516,833	1,470,449	0	21,490,877
1199999. Total U.S. (Sum of 0399999 and 0899999)							10,399,525	1,099,640	18,516,833	1,470,449	0	21,490,877
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)							0	0	0	0	0	0
9999999 - Totals							10,399,525	1,099,640	18,516,833	1,470,449	0	21,490,877

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
00000	84-3945103	10/01/2019	SUNRISE RE, INC	VT	0	2,835,962
00000	84-3945103	12/31/2020	SUNRISE RE, INC	VT	0	338,539
0199999. Life and Annuity - U.S. Affiliates - Captive					0	3,174,501
0399999. Total Life and Annuity - U.S. Affiliates					0	3,174,501
0699999. Total Life and Annuity - Non-U.S. Affiliates					0	0
0799999. Total Life and Annuity - Affiliates					0	3,174,501
68276	48-1024691	02/25/2002	EMPLOYERS REASSURANCE CORP	KS	33,750	112
65056	38-1659835	10/01/2009	JACKSON NATIONAL LIFE INS CO	MI	600,763	(335,000)
66346	58-0828824	07/15/1999	MUNICH AMER REASSUR CO	GA	0	24,088
66346	58-0828824	03/03/2000	MUNICH AMER REASSUR CO	GA	0	74,866
66346	58-0828824	02/25/2002	MUNICH AMER REASSUR CO	GA	45,000	149
66346	58-0828824	02/25/2002	MUNICH AMER REASSUR CO	GA	0	104,526
88099	75-1608507	04/01/2019	OPTIMUM RE INSURANCE COMPANY	TX	0	26,497
88099	75-1608507	04/01/2019	OPTIMUM RE INSURANCE COMPANY	TX	0	509,730
93572	43-1235868	07/15/1999	RGA REINSURANCE COMPANY	MO	0	24,088
93572	43-1235868	02/25/2002	RGA REINSURANCE COMPANY	MO	56,250	186
93572	43-1235868	02/25/2002	RGA REINSURANCE COMPANY	MO	0	41,811
93572	43-1235868	02/25/2002	RGA REINSURANCE COMPANY	MO	0	111,288
87017	62-1003368	03/03/2000	SCOR GLOBAL LIFE RE INS CO OF DE	DE	0	37,450
87017	62-1003368	02/25/2002	SCOR GLOBAL LIFE RE INS CO OF DE	DE	33,750	101
87572	23-2038295	02/25/2002	SCOTTISH RE US INC	DE	393,750	186
87572	23-2038295	02/25/2002	SCOTTISH RE US INC	DE	1,898,648	83,621
68713	84-0499703	02/25/2002	SECURITY LIFE OF DENVER INS CO	CO	0	62,797
82627	06-0839705	07/15/1999	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	32,466
82627	06-0839705	03/03/2000	SWISS RE LIFE AND HEALTH AMERICA INC	MO	0	112,305
86231	39-0989781	03/03/2000	TRANSAMERICA LIFE INS CO	IA	0	56,155
88340	59-2859797	07/01/2001	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	0	147,540
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	0	819,489
82627	06-0839705	02/16/1979	SWISS RE LIFE & HEALTH AMERICA INC.	MO	0	30,000
82627	06-0839705	03/01/2004	SWISS RE LIFE & HEALTH AMERICA INC.	MO	0	337,896
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	0	968,165
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	0	51,243
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	0	5,317
82627	06-0839705	10/01/1972	SWISS RE LIFE & HEALTH AMERICA INC.	MO	0	16,783
82627	06-0839705	01/01/1969	SWISS RE LIFE & HEALTH AMERICA INC.	MO	0	19,674
88340	59-2859797	01/01/1995	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	0	11,556
88340	59-2859797	01/01/1981	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	0	65,000
88340	59-2859797	01/01/1981	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	0	50,000
88340	59-2859797	09/01/1994	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	0	9,229
82627	06-0839705	12/01/1999	SWISS RE LIFE & HEALTH AMERICA INC.	MO	0	327,681
82627	06-0839705	06/30/1993	SWISS RE LIFE & HEALTH AMERICA INC.	MO	0	99,198
88340	59-2859797	11/01/1994	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	0	644,041
88099	75-1608507	04/23/1980	OPTIMUM RE INSURANCE CO.	TX	0	95,000
88099	75-1608507	01/02/1984	OPTIMUM RE INSURANCE CO.	TX	0	95,277
88099	75-1608507	01/02/1984	OPTIMUM RE INSURANCE CO.	TX	0	15,000
88340	59-2859797	04/01/2005	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	0	58,303
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	0	116,901
93572	43-1235868	10/01/1988	RGA REINSURANCE CO.	MO	0	19,304
86231	39-0989781	09/01/1991	TRANSAMERICA LIFE INS. CO.	IA	0	178,110
82627	06-0839705	12/01/1985	SWISS RE LIFE & HEALTH AMERICA INC.	MO	0	10,000
82627	06-0839705	03/01/2004	SWISS RE LIFE & HEALTH AMERICA INC.	MO	0	83,136
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	0	2,138,295
0899999. Life and Annuity - U.S. Non-Affiliates					3,061,911	7,379,560
00000	AA-3190762	03/03/2000	XL LIFE LTD	BMU	0	93,592
00000	AA-3190762	02/25/2002	XL LIFE LTD	BMU	0	14,143
0999999. Life and Annuity - Non-U.S. Non-Affiliates					0	107,735
1099999. Total Life and Annuity - Non-Affiliates					3,061,911	7,487,295
1199999. Total Life and Annuity					3,061,911	10,661,796
00000	84-3945103	12/31/2020	SUNRISE RE, INC.	VT	0	4,192,863
1299999. Accident and Health - U.S. Affiliates - Captive					0	4,192,863
1499999. Total Accident and Health - U.S. Affiliates					0	4,192,863
1799999. Total Accident and Health - Non-U.S. Affiliates					0	0
1899999. Total Accident and Health - Affiliates					0	4,192,863
88340	59-2859797	11/01/2002	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	0	4,974
86258	13-2572994	01/01/1997	GENERAL RE LIFE CORP.	CT	0	170,027
86258	13-2572994	07/01/1996	GENERAL RE LIFE CORP.	CT	0	236,186
88340	59-2859797	07/01/1997	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	0	31,259
86258	13-2572994	01/01/1995	GENERAL RE LIFE CORP.	CT	0	695
86258	13-2572994	07/01/1995	GENERAL RE LIFE CORP.	CT	0	9
86258	13-2572994	07/01/1995	GENERAL RE LIFE CORP.	CT	0	4
86258	13-2572994	10/01/1996	GENERAL RE LIFE CORP.	CT	0	108,900
86258	13-2572994	12/01/1998	GENERAL RE LIFE CORP.	CT	0	787
86258	13-2572994	12/01/1998	GENERAL RE LIFE CORP.	CT	0	2,559
86258	13-2572994	10/01/1996	GENERAL RE LIFE CORP.	CT	0	9,707
86258	13-2572994	10/01/1996	GENERAL RE LIFE CORP.	CT	0	6,247
86258	13-2572994	05/01/1999	GENERAL RE LIFE CORP.	CT	0	78,325
86258	13-2572994	05/01/1999	GENERAL RE LIFE CORP.	CT	0	63,921
88340	59-2859797	01/01/2000	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	0	215,830
88340	59-2859797	12/01/2001	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	0	95,840
88340	59-2859797	12/01/1998	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	0	1,836
88340	59-2859797	05/01/1999	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	0	78,325
88340	59-2859797	01/01/1998	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	0	9,830
88340	59-2859797	11/01/2002	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	0	924
88340	59-2859797	12/01/1998	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	0	56,825
88340	59-2859797	12/01/1998	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	0	4,630
88340	59-2859797	11/01/2002	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	0	8,836
86258	13-2572994	12/01/1998	GENERAL RE LIFE CORP.	CT	0	56,825
86258	13-2572994	12/01/1998	GENERAL RE LIFE CORP.	CT	0	45,210
86258	13-2572994	12/01/1998	GENERAL RE LIFE CORP.	CT	0	1,984
86258	13-2572994	12/01/1998	GENERAL RE LIFE CORP.	CT	0	1,906
82627	06-0839705	05/01/1992	SWISS RE LIFE & HEALTH AMERICA INC.	MO	0	73,168
1999999. Accident and Health - U.S. Non-Affiliates					0	1,365,569
00000	AA-3190770	09/01/2001	CHUBB TEMPEST REINSURANCE LTD.	BMU	0	15,495
00000	AA-3190770	07/01/2000	CHUBB TEMPEST REINSURANCE LTD.	BMU	0	3,498
00000	AA-3190770	06/01/2001	CHUBB TEMPEST REINSURANCE LTD.	BMU	0	101,147
00000	AA-3190770	01/01/2001	CHUBB TEMPEST REINSURANCE LTD.	BMU	0	1,300
00000	AA-3190770	06/15/2001	CHUBB TEMPEST REINSURANCE LTD.	BMU	0	68,731
2099999. Accident and Health - Non-U.S. Non-Affiliates					0	190,171
2199999. Total Accident and Health - Non-Affiliates					0	1,555,740
2299999. Total Accident and Health					0	5,748,603
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					3,061,911	16,112,493
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					0	297,906
9999999 Totals - Life, Annuity and Accident and Health					3,061,911	16,410,399

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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
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	0	0	0	0	0
68276	48-1024691	07/15/1999	EMPLOYERS REASSURANCE CORP	KS	YRT/I	OL	0	0	27,375	10,166				
68276	48-1024691	02/25/2002	EMPLOYERS REASSURANCE CORP	KS	CO/I	XXXL	1,377,000	8,438	7,849	21,581				
65056	38-1659835	10/01/2009	JACKSON NATIONAL LIFE INS CO	MI	CO/I	XXXL	279,905,546	2,416,966	2,717,060	652,186				
66346	58-0828824	07/15/1999	MUNICH AMER REASSUR CO	GA	YRT/I	OL	7,716,666	25,054	27,375	123,404				
66346	58-0828824	03/03/2000	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	25,068,480	242,208	1,075,206	30,046				
66346	58-0828824	02/25/2002	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	1,836,000	11,250	10,466	28,774				
66346	58-0828824	02/25/2002	MUNICH AMER REASSUR CO	GA	CO/I	XXXL	593,175,621	4,088,922	3,792,157	588,743				
88099	75-1608507	04/01/2019	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	OL	5,069,990	22,591	25,202	29,523				
88099	75-1608507	04/01/2019	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	OL	281,336,335	144,405	111,404	323,287				
93572	43-1235868	07/15/1999	RGA REINSURANCE COMPANY	MO	YRT/I	OL	7,716,666	25,054	27,375	101,431				
93572	43-1235868	02/25/2002	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	2,295,000	14,063	13,082	35,968				
93572	43-1235868	02/25/2002	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	237,270,248	1,635,569	1,516,863	235,497				
93572	43-1235868	02/25/2002	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	537,952,615	3,530,853	3,274,208	532,150				
93572	43-1235868	07/01/2006	RGA REINSURANCE COMPANY	MO	YRT/I	OL	3,264,948	10,638	9,722	6,172				
87017	62-1003368	03/03/2000	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	XXXL	12,736,740	121,421	541,374	17,749				
87017	62-1003368	02/25/2002	SCOR GLOBAL LIFE RE INS CO OF DE	DE	CO/I	XXXL	1,242,000	7,897	7,353	20,425				
87572	23-2038295	02/25/2002	SCOTTISH RE US INC	DE	CO/I	XXXL	2,295,000	14,063	13,082	35,968				
87572	23-2038295	02/25/2002	SCOTTISH RE US INC	DE	CO/I	XXXL	474,540,496	3,271,138	3,033,725	470,994				
68713	84-0499703	02/25/2002	SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	356,905,371	2,456,741	2,278,427	354,106				
82627	06-0839705	11/01/1996	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	229,521	4,829	4,422	4,885				
82627	06-0839705	07/15/1999	SWISS RE LIFE AND HEALTH AMERICA INC	MO	YRT/I	OL	10,400,723	33,769	36,897	204,442				
82627	06-0839705	03/03/2000	SWISS RE LIFE AND HEALTH AMERICA INC	MO	CO/I	XXXL	37,670,220	363,418	1,614,066	45,973				
86231	39-0989781	03/03/2000	TRANSAMERICA LIFE INS CO	IA	CO/I	XXXL	18,868,860	181,762	807,662	23,441				
61263	36-0770740	10/01/1985	BANKERS LIFE & CASUALTY CO.	IL	CO/I	XXXLO	136,555	86,420	89,754	1,403				
61263	36-0770740	01/01/1983	BANKERS LIFE & CASUALTY CO.	IL	YRT/I	OL	1,152,833	1,421	1,342	22,734				
61263	36-0770740	04/24/1973	BANKERS LIFE & CASUALTY CO.	IL	YRT/I	XXXLO	50,000	2,164	1,924	2,630				
80659	82-4533188	10/04/1984	US BUSINESS OF CANADA LIFE ASSUR CO	MI	YRT/I	OL	2,338,336	2,945	3,336	46,715				
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	CO/I	OL	61,637,341	23,658,692	25,094,695	878,561				
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	CO/I	XXXLO	4,101,680	1,081,012	1,236,878	86,610				
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	CO/I	DIS	0	26,113	26,220	7,614				
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	CO/I	ADB	0	17,812	18,320	0				
88340	59-2859797	07/01/2001	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	CO/I	ADB	0	17,220	17,716	1,724				
88340	59-2859797	07/01/2001	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	CO/I	OL	5,500,409	2,934,224	3,148,367	276,997				
88099	75-1608507	01/01/2015	OPTIMUM RE INSURANCE CO.	TX	YRT/I	OL	50,000	43	39	659				
88099	75-1608507	01/01/2015	OPTIMUM RE INSURANCE CO.	TX	YRT/I	OL	3,641,529	3,720	4,605	48,897				
88099	75-1608507	01/01/2015	OPTIMUM RE INSURANCE CO.	TX	YRT/I	XXXLO	300,000	746	824	9,223				
88099	75-1608507	11/01/1982	OPTIMUM RE INSURANCE CO.	TX	YRT/I	OL	1,037,074	1,987	1,837	23,452				
97071	13-3126819	01/01/1983	SCOR GLOBAL LIFE USA REINSURANCE CO.	DE	YRT/I	OL	432,631	784	712	10,106				
82627	06-0839705	12/01/1982	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	2,309,931	2,391	3,629	26,143				
82627	06-0839705	01/01/1985	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	0	0	0	68				
82627	06-0839705	10/01/1982	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	XXXLO	4,288	2,486	2,486	0				
61263	36-0770740	12/01/1968	BANKERS LIFE & CASUALTY CO.	IL	CO/I	XXXLO	117,500	6,889	6,188	2,703				
86258	13-2572994	09/01/1984	GENERAL RE LIFE CORP.	CT	YRT/I	OL	20,000	153	157	1,135				
82627	06-0839705	02/16/1979	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	XXXLO	1,348,390	236,499	232,885	37,115				
65676	35-0472300	01/01/1980	LINCOLN NATIONAL LIFE INSURANCE CO.	IN	YRT/I	OL	144,155	0	0	0				
82627	06-0839705	03/01/2004	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	OL	11,247,752	5,001,487	5,305,036	704,169				
82627	06-0839705	03/01/2004	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	XXXLO	1,167,500	24,976	28,712	18,979				
82627	06-0839705	03/01/2004	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	DIS	0	256	269	0				
82627	06-0839705	03/01/2004	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	ADB	0	178,386	188,435	0				
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	CO/I	OL	58,336,003	27,705,250	29,398,648	1,579,965				
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	CO/I	OL	0	34,970	40,196	0				
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	CO/I	XXXLO	13,403,110	2,091,784	2,201,283	380,310				
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	CO/I	DIS	0	121,125	119,214	24,064				

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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
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	CO/I	ADB	0	305,827	325,192	0				
61735	75-0916066	07/01/1982	CENTRAL SECURITY LIFE INS CO	TX	CO/I	ADB	0	50	84	0				
61735	75-0916066	07/01/1982	CENTRAL SECURITY LIFE INS CO	TX	CO/I	OL	45,000	9,252	11,108	(69)				
61735	75-0916066	07/01/1982	CENTRAL SECURITY LIFE INS CO	TX	CO/I	XXXLO	467,000	3,544	3,258	5,843				
88099	75-1608507	08/01/1995	OPTIMUM RE INSURANCE CO.	TX	CO/I	OL	80,000	21,307	22,409	1,206				
88099	75-1608507	08/01/1995	OPTIMUM RE INSURANCE CO.	TX	CO/I	XXXLO	26,000	877	896	1,068				
88099	75-1608507	01/01/1996	OPTIMUM RE INSURANCE CO.	TX	YRT/I	OL	0	18	18	0				
88099	75-1608507	01/01/1996	OPTIMUM RE INSURANCE CO.	TX	YRT/I	ADB	0	52	61	277				
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	CO/I	OL	2,384,867	980,049	1,010,912	15,387				
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	CO/I	XXXLO	565,000	5,550	5,843	3,095				
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	CO/I	DIS	0	1,365	1,388	0				
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	CO/I	ADB	0	1,250	1,253	0				
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	CO/I	OL	175,391	62,568	63,318	12,391				
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	CO/I	FA	0	1,250,750	1,175,866	33,029				
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	CO/I	OL	106,258,741	34,600,211	35,940,478	1,633,727				
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	CO/I	XXXLO	541,003	39,778	39,767	44,554				
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	CO/I	DIS	0	126,629	168,687	26,266				
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	CO/I	ADB	0	40,565	42,769	0				
88340	59-2859797	04/01/2005	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	CO/I	ADB	0	4,029	4,346	477				
88340	59-2859797	04/01/2005	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	CO/I	OL	1,554,865	770,300	823,036	82,757				
88340	59-2859797	01/01/1981	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	CO/I	XXXLO	1,092,500	24,705	27,820	58,355				
88340	59-2859797	01/01/1981	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	YRT/I	OL	0	0	0	659				
88340	59-2859797	01/01/1981	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	YRT/I	ADB	0	1,302	1,377	1,750				
88340	59-2859797	01/01/1995	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	CO/I	OL	192,855	81,811	104,061	5,698				
88340	59-2859797	09/01/1994	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	CO/G	OL	401,358	133,925	130,816	5,275				
88340	59-2859797	12/01/1993	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	CO/I	ADB	0	109	105	0				
88340	59-2859797	12/01/1993	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	CO/I	OL	1,697,422	13,941	15,401	42,803				
88340	59-2859797	12/01/1993	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	CO/I	DIS	0	26,356	25,745	241				
88340	59-2859797	11/01/1994	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	CO/I	OL	2,489,976	1,980,199	2,560,692	1,055				
88099	75-1608507	04/23/1980	OPTIMUM RE INSURANCE CO.	TX	CO/I	XXXLO	0	0	0	15,466				
88099	75-1608507	01/01/2015	OPTIMUM RE INSURANCE CO.	TX	YRT/I	OL	10,000	74	207	618				
88099	75-1608507	01/02/1984	OPTIMUM RE INSURANCE CO.	TX	CO/I	OL	0	0	0	2,338				
88099	75-1608507	01/02/1984	OPTIMUM RE INSURANCE CO.	TX	CO/I	XXXLO	15,000	365	570	(78)				
88099	75-1608507	01/02/1984	OPTIMUM RE INSURANCE CO.	TX	YRT/I	OL	5,103,552	41,642	41,615	66,030				
88099	75-1608507	01/02/1984	OPTIMUM RE INSURANCE CO.	TX	YRT/I	XXXLO	0	1,499	1,369	0				
88099	75-1608507	01/02/1984	OPTIMUM RE INSURANCE CO.	TX	YRT/I	DIS	0	7	9	0				
93572	43-1235868	10/01/1988	RGA REINSURANCE CO.	MO	CO/I	OL	1,441,630	11,162	10,592	65,447				
93572	43-1235868	10/01/1988	RGA REINSURANCE CO.	MO	CO/I	XXXLO	225,972	1,662	1,525	92				
93572	43-1235868	10/01/1988	RGA REINSURANCE CO.	MO	CO/I	DIS	0	0	0	32				
93572	43-1235868	10/01/1988	RGA REINSURANCE CO.	MO	YRT/I	OL	3,505,561	29,749	27,372	66,961				
93572	43-1235868	10/01/1988	RGA REINSURANCE CO.	MO	YRT/I	XXXLO	0	2,449	2,312	0				
93572	43-1235868	10/01/1988	RGA REINSURANCE CO.	MO	YRT/I	DIS	0	0	0	39				
87017	62-1003368	03/01/1993	SCOR GLOBAL LIFE RE INSURANCE CO. DE	DE	CO/I	OL	612,023	6,086	5,950	22,050				
87017	62-1003368	03/01/1993	SCOR GLOBAL LIFE RE INSURANCE CO. DE	DE	CO/I	DIS	0	11,900	11,540	180				
82627	06-0839705	06/30/1993	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	OL	5,520,234	852,598	887,446	12,828				
82627	06-0839705	06/30/1993	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	XXXLO	2,641,478	74,935	78,382	27,071				
82627	06-0839705	06/30/1993	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	DIS	0	66,463	125,116	0				
82627	06-0839705	06/30/1993	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	ADB	0	0	251	0				
82627	06-0839705	01/01/1981	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	XXXLO	99,500	1,861	22,087	(10,386)				
82627	06-0839705	01/01/1969	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	OL	109,161	65,238	88,294	2,135				
82627	06-0839705	10/01/1972	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	OL	425,518	228,293	260,359	16,506				
82627	06-0839705	12/01/1999	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	ADB	0	36,493	38,718	4,713				
82627	06-0839705	12/01/1999	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	OL	9,674,088	5,446,298	5,917,108	436,966				
70688	36-6071399	04/01/1990	TRANSAMERICA FINANCIAL LIFE INS. CO.	NY	CO/I	OL	75,000	1,396	1,258	4,370				
70688	36-6071399	04/01/1990	TRANSAMERICA FINANCIAL LIFE INS. CO.	NY	CO/I	DIS	0	22,656	22,215	0				
70688	36-6071399	04/01/1990	TRANSAMERICA FINANCIAL LIFE INS. CO.	NY	YRT/I	OL	123,736	777	959	5,548				

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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
88099	75-1608507	10/01/1978	OPTIMUM RE INSURANCE CO.	TX	YRT/I	OL	296,649	2,137	1,990	14,652				
88099	75-1608507	10/01/1978	OPTIMUM RE INSURANCE CO.	TX	YRT/I	DIS	0	7	7	0				
82627	06-0839705	03/01/1966	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	OL	22,969	363	359	108				
87017	62-1003368	01/01/1989	SCOR GLOBAL LIFE RE INSURANCE CO. DE	DE	CO/I	OL	75,000	53,124	52,050	1,518				
82627	06-0839705	12/01/1985	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	ADB	0	1,337	1,498	5,767				
82627	06-0839705	12/01/1985	SWISS RE LIFE & HEALTH AMERICA INC.	MO	YRT/I	XXXLO	0	373	440	0				
88099	75-1608507	10/01/1988	OPTIMUM RE INSURANCE CO.	TX	CO/I	OL	2,420,635	527,301	546,637	0				
88099	75-1608507	10/01/1988	OPTIMUM RE INSURANCE CO.	TX	CO/I	XXXLO	200,000	3,434	3,118	88,916				
86231	39-0989781	09/01/1991	TRANSAMERICA LIFE INS. CO.	IA	YRT/I	OL	18,645,836	143,284	136,673	89,026				
86231	39-0989781	09/01/1991	TRANSAMERICA LIFE INS. CO.	IA	YRT/I	DIS	0	566	647	1,304				
86231	39-0989781	01/01/1997	TRANSAMERICA LIFE INS. CO.	IA	CO/I	XXXLO	10,472,000	990,634	1,107,277	(324,635)				
82627	06-0839705	01/01/2001	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	XXXLO	17,412,000	300,714	342,876	100,234				
82627	06-0839705	03/01/2004	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	ADB	0	45,706	48,735	0				
82627	06-0839705	03/01/2004	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	OL	2,707,434	1,268,531	1,351,503	173,121				
82627	06-0839705	03/01/2004	SWISS RE LIFE & HEALTH AMERICA INC.	MO	CO/I	XXXLO	31,250	0	0	0				
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	CO/I	OL	235,955,708	74,202,193	76,817,883	3,680,699				
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	CO/I	ADB	0	59,082	63,044	0				
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	CO/I	OL	0	2,131	2,250	0				
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	CO/I	XXXLO	36,765,460	1,356,163	1,522,147	543,971				
84824	04-6145677	04/01/2009	COMMONWEALTH ANNUITY & LIFE INSURANCE	MA	CO/I	DIS	0	411,409	514,704	10,624				
0899999. General Account - Authorized U.S. Non-Affiliates							3,539,910,435	208,631,415	220,711,857	15,188,962	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							3,539,910,435	208,631,415	220,711,857	15,188,962	0	0	0	0
1199999. Total General Account Authorized							3,539,910,435	208,631,415	220,711,857	15,188,962	0	0	0	0
16585	83-4356685	04/01/2019	LYNBROOK RE, INC	VT	COFW/I	IA	0	185,626,874	113,327,711	12,981,970	0	0	0	21,430,794
00000	84-3945103	10/01/2019	SUNRISE RE, INC	VT	COFW/I	FA	0	166,147,660	44,299,763	119,610,933	848,595	1,333,507	0	155,300,981
00000	84-3945103	10/01/2019	SUNRISE RE, INC	VT	COFW/I	IA	0	1,053,437,070	564,124,821	524,970,966	1,397,401	2,195,917	0	985,508,343
00000	84-3945103	10/01/2019	SUNRISE RE, INC	VT	COFW/I	OL	13,263,843	627,674	192,902	595,999	566	889	0	333,004
00000	84-3945103	10/01/2019	SUNRISE RE, INC	VT	COFW/I	XXXL	224,699,299	2,687,097	914,933	2,420,392	0	0	0	2,036,571
00000	84-3945103	12/31/2020	SUNRISE RE, INC	VT	COFW/I	OL	36,163,740	12,207,290	12,400,693	1,776,907	1,164,080	1,396,896	0	10,613,590
1299999. General Account - Unauthorized U.S. Affiliates - Captive							274,126,882	1,420,733,665	735,260,823	662,357,167	3,410,642	4,927,209	0	1,175,223,283
1499999. Total General Account - Unauthorized U.S. Affiliates							274,126,882	1,420,733,665	735,260,823	662,357,167	3,410,642	4,927,209	0	1,175,223,283
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							274,126,882	1,420,733,665	735,260,823	662,357,167	3,410,642	4,927,209	0	1,175,223,283
00000	AA-3190762	03/03/2000	XL LIFE LTD	BMU	CO/I	XXXL	31,448,101	302,936	1,346,103	39,072				
00000	AA-3190762	02/25/2002	XL LIFE LTD	BMU	CO/I	XXXL	173,858,130	1,375,853	1,276,380	174,342				
00000	AA-3190982	10/01/2010	ATHENE LIFE RE LTD	BMU	CO/I	FA	0	1,031,028	1,145,471	1,580				
00000	AA-3190982	10/01/2010	ATHENE LIFE RE LTD	BMU	CO/I	FA	0	3,180,142	3,116,752	39,647				
00000	AA-3190982	12/01/2010	ATHENE LIFE RE LTD	BMU	CO/I	FA	0	9,858,388	10,175,472	123,337				
00000	AA-3190982	10/01/2010	ATHENE LIFE RE LTD	BMU	CO/I	FA	0	17,181,541	18,842,212	61,293				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							205,306,231	32,929,888	35,902,390	439,271	0	0	0	0
2199999. Total General Account - Unauthorized Non-Affiliates							205,306,231	32,929,888	35,902,390	439,271	0	0	0	0
2299999. Total General Account Unauthorized							479,433,113	1,453,663,553	771,163,213	662,796,438	3,410,642	4,927,209	0	1,175,223,283
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0	0
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							4,019,343,548	1,662,294,968	991,875,070	677,985,400	3,410,642	4,927,209	0	1,175,223,283
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0	0
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0

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
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0	0
5699999. Total Separate Accounts Authorized							0	0	0	0	0	0	0	0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0	0
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0	0
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0	0
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	0	0	0	0	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							3,814,037,317	1,629,365,080	955,972,680	677,546,129	3,410,642	4,927,209	0	1,175,223,283
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							205,306,231	32,929,888	35,902,390	439,271	0	0	0	0
9999999 - Totals							4,019,343,548	1,662,294,968	991,875,070	677,985,400	3,410,642	4,927,209	0	1,175,223,283

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates							0	0	0	0	0	0	0
0699999. Total General Account - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
0799999. Total General Account - Authorized Affiliates							0	0	0	0	0	0	0
86258	13-2572994	01/01/1997	GENERAL RE LIFE CORP.	CT	QA/I	MS	2,265,941	407,315	2,637				
88340	59-2859797	11/01/2002	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	QA/I	D	101,113	2,961	0				
86258	13-2572994	07/01/1996	GENERAL RE LIFE CORP.	CT	QA/I	MS	2,690,249	543,295	155,038				
61263	36-0770740	01/01/1986	BANKERS LIFE & CASUALTY CO.	IL	QA/I	LTDI	0	0	0				
88340	59-2859797	07/01/1998	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	QA/I	OH	34,400	4,400	137,478				
88340	59-2859797	07/01/1998	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	QA/I	MS	104,010	12,461	4,559				
00000	AA-9995000	12/01/1994	AMERICAN ACCIDENT REINSURANCE GRP I	NY	OTH/G	SD	5,000	0	0				
00000	AA-9995000	09/01/1984	AMERICAN ACCIDENT REINSURANCE GRP I	NY	OTH/G	SD	0	0	53,551				
86258	13-2572994	01/01/1995	GENERAL RE LIFE CORP.	CT	QA/I	MS	9,669	198	2,682				
86258	13-2572994	07/01/1995	GENERAL RE LIFE CORP.	CT	QA/I	LTC	0	0	0				
86258	13-2572994	07/01/1995	GENERAL RE LIFE CORP.	CT	QA/I	LTC	3,323	33	5,094				
86258	13-2572994	07/01/1995	GENERAL RE LIFE CORP.	CT	SSL/I	LTC	43	8	983				
86258	13-2572994	10/01/1996	GENERAL RE LIFE CORP.	CT	QA/I	LTC	124,121	7,056	3,704,247				
86258	13-2572994	12/01/1998	GENERAL RE LIFE CORP.	CT	QA/I	LTC	4,786	143	40,999				
86258	13-2572994	12/01/1998	GENERAL RE LIFE CORP.	CT	SSL/I	LTC	94	31	80,739				
86258	13-2572994	10/01/1996	GENERAL RE LIFE CORP.	CT	QA/I	LTC	21,988	795	491,865				
86258	13-2572994	10/01/1996	GENERAL RE LIFE CORP.	CT	SSL/I	LTC	3,932	73	217,682				
86258	13-2572994	05/01/1999	GENERAL RE LIFE CORP.	CT	QA/I	LTC	290,921	28,945	5,175,750				
86258	13-2572994	05/01/1999	GENERAL RE LIFE CORP.	CT	SSL/I	LTC	48,424	7,998	3,138,453				
86231	39-0989781	10/01/1996	TRANSAMERICA LIFE INS. CO.	IA	QA/I	LTDI	472	0	0				
88340	59-2859797	01/01/2000	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	QA/I	MS	3,717,950	198,761	445,135				
88340	59-2859797	12/01/2001	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	QA/I	MS	10,450	433	4,688				
88340	59-2859797	12/01/1998	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	QA/I	LTC	14,994	337	95,663				
88340	59-2859797	05/01/1999	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	QA/I	LTC	345,460	28,945	5,175,276				
88340	59-2859797	01/01/1998	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	QA/I	MS	105,003	16,914	9,024				
88340	59-2859797	11/01/2002	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	QA/I	D	19,307	1,172	0				
82627	06-0839705	05/01/1992	SWISS RE LIFE & HEALTH AMERICA INC.	MO	ASL/I	A	48,658	0	0				
67598	04-1768571	11/01/1972	PAUL REVERE LIFE INSURANCE CO.	MA	OTH/I	LTDI	0	0	178,797				
88340	59-2859797	12/01/1998	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	QA/I	LTC	417,173	118,112	3,088,947				
88340	59-2859797	12/01/1998	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	QA/I	LTC	62,475	14,526	665,107				
86258	13-2572994	12/01/1998	GENERAL RE LIFE CORP.	CT	QA/I	LTC	386,626	118,109	3,088,947				
86258	13-2572994	12/01/1998	GENERAL RE LIFE CORP.	CT	QA/I	LTC	26,775	6,225	226,944				
86258	13-2572994	12/01/1998	GENERAL RE LIFE CORP.	CT	SSL/I	LTC	50,236	25,650	2,748,295				
86258	13-2572994	12/01/1998	GENERAL RE LIFE CORP.	CT	SSL/I	LTC	674	3,756	166,673				
88340	59-2859797	11/01/2002	HANNOVER LIFE REASSURANCE CO. OF AMERICA	FL	QA/I	D	178,202	4,450	0				
0899999. General Account - Authorized U.S. Non-Affiliates							11,092,469	1,553,102	29,105,253	0	0	0	0
1099999. Total General Account - Authorized Non-Affiliates							11,092,469	1,553,102	29,105,253	0	0	0	0
1199999. Total General Account Authorized							11,092,469	1,553,102	29,105,253	0	0	0	0
00000	84-3945103	12/31/2020	SUNRISE RE INC.	VT	QA/I	LTDI	341,794	526,192	61,134,200	7,065,439	8,478,527		55,622,991
00000	84-3945103	12/31/2020	SUNRISE RE INC.	VT	QA/I	LTC	2,278,190	641,012	51,155,587	5,548,288	6,657,946		46,535,770
00000	84-3945103	12/31/2020	SUNRISE RE INC.	VT	QA/I	MS	22,275,832	1,518,579	2,876,922	704,829	845,795		5,361,437
00000	84-3945103	12/31/2020	SUNRISE RE INC.	VT	QA/I	OH	1,702,576	149,212	2,612,258	356,197	427,436		3,201,341
1299999. General Account - Unauthorized U.S. Affiliates - Captive							26,598,392	2,834,995	117,778,967	13,674,753	16,409,704	0	110,721,539
1499999. Total General Account - Unauthorized U.S. Affiliates							26,598,392	2,834,995	117,778,967	13,674,753	16,409,704	0	110,721,539
1799999. Total General Account - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
1899999. Total General Account - Unauthorized Affiliates							26,598,392	2,834,995	117,778,967	13,674,753	16,409,704	0	110,721,539
00000	AA-3190770	09/01/2001	Chubb Tempest Reinsurance Ltd.	BMU	QA/I	MS	200,671	11,006	26,844				
00000	AA-3190770	07/01/2000	Chubb Tempest Reinsurance Ltd.	BMU	QA/I	LTC	10,416	103	241,026				
00000	AA-3190770	06/01/2001	Chubb Tempest Reinsurance Ltd.	BMU	QA/I	LTC	470,948	43,447	8,056,053				
00000	AA-3190770	01/01/2001	Chubb Tempest Reinsurance Ltd.	BMU	QA/I	MS	16,724	47	388				
00000	AA-3190770	06/15/2001	Chubb Tempest Reinsurance Ltd.	BMU	QA/I	LTC	663,882	233,336	7,317,421				
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates							1,362,641	287,939	15,641,732	0	0	0	0

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
2199999. Total General Account - Unauthorized Non-Affiliates							1,362,641	287,939	15,641,732	0	0	0	0
2299999. Total General Account Unauthorized							27,961,033	3,122,934	133,420,699	13,674,753	16,409,704	0	110,721,539
2599999. Total General Account - Certified U.S. Affiliates							0	0	0	0	0	0	0
2899999. Total General Account - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
2999999. Total General Account - Certified Affiliates							0	0	0	0	0	0	0
3299999. Total General Account - Certified Non-Affiliates							0	0	0	0	0	0	0
3399999. Total General Account Certified							0	0	0	0	0	0	0
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0
4099999. Total General Account - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0
4499999. Total General Account Reciprocal Jurisdiction							0	0	0	0	0	0	0
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							39,053,502	4,676,036	162,525,952	13,674,753	16,409,704	0	110,721,539
4899999. Total Separate Accounts - Authorized U.S. Affiliates							0	0	0	0	0	0	0
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates							0	0	0	0	0	0	0
5299999. Total Separate Accounts - Authorized Affiliates							0	0	0	0	0	0	0
5599999. Total Separate Accounts - Authorized Non-Affiliates							0	0	0	0	0	0	0
5699999. Total Separate Accounts Authorized							0	0	0	0	0	0	0
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates							0	0	0	0	0	0	0
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates							0	0	0	0	0	0	0
6399999. Total Separate Accounts - Unauthorized Affiliates							0	0	0	0	0	0	0
6699999. Total Separate Accounts - Unauthorized Non-Affiliates							0	0	0	0	0	0	0
6799999. Total Separate Accounts Unauthorized							0	0	0	0	0	0	0
7099999. Total Separate Accounts - Certified U.S. Affiliates							0	0	0	0	0	0	0
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates							0	0	0	0	0	0	0
7499999. Total Separate Accounts - Certified Affiliates							0	0	0	0	0	0	0
7799999. Total Separate Accounts - Certified Non-Affiliates							0	0	0	0	0	0	0
7899999. Total Separate Accounts Certified							0	0	0	0	0	0	0
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates							0	0	0	0	0	0	0
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates							0	0	0	0	0	0	0
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates							0	0	0	0	0	0	0
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates							0	0	0	0	0	0	0
8999999. Total Separate Accounts Reciprocal Jurisdiction							0	0	0	0	0	0	0
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							0	0	0	0	0	0	0
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							37,690,861	4,388,097	146,884,220	13,674,753	16,409,704	0	110,721,539
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							1,362,641	287,939	15,641,732	0	0	0	0
9999999 - Totals							39,053,502	4,676,036	162,525,952	13,674,753	16,409,704	0	110,721,539

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
16585	83-4356685	04/01/2019	LYNBROOK RE, INC	185,626,874	0		185,626,874				21,430,794	167,410,699		185,626,874
00000	84-3945103	10/01/2019	SUNRISE RE, INC	1,222,899,501	2,835,962		1,225,735,463			83,376,344	1,143,178,900		1,210,356	1,225,735,463
00000	84-3945103	12/31/2020	SUNRISE RE, INC	12,207,290	338,539		12,545,829			1,394,476	10,613,590		682,004	12,545,829
0199999. General Account - Life and Annuity U.S. Affiliates - Captive				1,420,733,665	3,174,501	0	1,423,908,166	0	XXX	84,770,820	1,175,223,284	167,410,699	1,892,360	1,423,908,166
0399999. Total General Account - Life and Annuity U.S. Affiliates				1,420,733,665	3,174,501	0	1,423,908,166	0	XXX	84,770,820	1,175,223,284	167,410,699	1,892,360	1,423,908,166
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
0799999. Total General Account - Life and Annuity Affiliates				1,420,733,665	3,174,501	0	1,423,908,166	0	XXX	84,770,820	1,175,223,284	167,410,699	1,892,360	1,423,908,166
00000	AA-3190762	03/03/2000	XL LIFE LTD	302,936	93,592		396,528	441,162	0001					396,528
00000	AA-3190762	02/25/2002	XL LIFE LTD	1,375,853	14,143		1,389,996	1,558,838	0001					1,389,996
00000	AA-3190982	10/01/2010	ATHENE LIFE RE LTD	1,031,028			1,031,028			1,242,843				1,031,028
00000	AA-3190982	10/01/2010	ATHENE LIFE RE LTD	3,180,142			3,180,142			3,833,472				3,180,142
00000	AA-3190982	12/01/2010	ATHENE LIFE RE LTD	9,858,388			9,858,388			11,883,700				9,858,388
00000	AA-3190982	12/01/2010	ATHENE LIFE RE LTD	17,181,541			17,181,541			23,764,744				17,181,541
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates				32,929,888	107,735	0	33,037,623	2,000,000	XXX	40,724,759	0	0	0	33,037,623
1099999. Total General Account - Life and Annuity Non-Affiliates				32,929,888	107,735	0	33,037,623	2,000,000	XXX	40,724,759	0	0	0	33,037,623
1199999. Total General Account Life and Annuity				1,453,663,553	3,282,236	0	1,456,945,789	2,000,000	XXX	125,495,579	1,175,223,284	167,410,699	1,892,360	1,456,945,789
00000	84-3945103	12/31/2020	SUNRISE RE, INC	120,613,961	4,192,863		124,806,824			14,853,151	110,721,539			124,806,824
1299999. General Account - Accident and Health U.S. Affiliates - Captive				120,613,961	4,192,863	0	124,806,824	0	XXX	14,853,151	110,721,539	0	0	124,806,824
1499999. Total General Account - Accident and Health U.S. Affiliates				120,613,961	4,192,863	0	124,806,824	0	XXX	14,853,151	110,721,539	0	0	124,806,824
1799999. Total General Account - Accident and Health Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
1899999. Total General Account - Accident and Health Affiliates				120,613,961	4,192,863	0	124,806,824	0	XXX	14,853,151	110,721,539	0	0	124,806,824
00000	AA-3190770	09/01/2001	CHUBB TEMPEST REINSURANCE LTD.	37,851	15,495		53,346	75,442	0002					53,346
00000	AA-3190770	07/01/2000	CHUBB TEMPEST REINSURANCE LTD.	241,129	3,498		244,627	345,957	0002					244,627
00000	AA-3190770	06/01/2001	CHUBB TEMPEST REINSURANCE LTD.	8,099,500	101,147		8,200,647	11,597,516	0002					8,200,647
00000	AA-3190770	01/01/2001	CHUBB TEMPEST REINSURANCE LTD.	435	1,300		1,735	2,455	0002					1,735
00000	AA-3190770	06/15/2001	CHUBB TEMPEST REINSURANCE LTD.	7,550,757	68,731		7,619,488	10,775,630	0002					7,619,488
2099999. General Account - Accident and Health Non-U.S. Non-Affiliates				15,929,672	190,171	0	16,119,843	22,797,000	XXX	0	0	0	0	16,119,843
2199999. Total General Account - Accident and Health Non-Affiliates				15,929,672	190,171	0	16,119,843	22,797,000	XXX	0	0	0	0	16,119,843
2299999. Total General Account Accident and Health				136,543,633	4,383,034	0	140,926,667	22,797,000	XXX	14,853,151	110,721,539	0	0	140,926,667
2399999. Total General Account				1,590,207,186	7,665,270	0	1,597,872,456	24,797,000	XXX	140,348,730	1,285,944,823	167,410,699	1,892,360	1,597,872,456
2699999. Total Separate Accounts - U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
2999999. Total Separate Accounts - Non-U.S. Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3099999. Total Separate Accounts - Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3399999. Total Separate Accounts - Non-Affiliates				0	0	0	0	0	XXX	0	0	0	0	0
3499999. Total Separate Accounts				0	0	0	0	0	XXX	0	0	0	0	0
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				1,541,347,626	7,367,364	0	1,548,714,990	0	XXX	99,623,971	1,285,944,823	167,410,699	1,892,360	1,548,714,990
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				48,859,560	297,906	0	49,157,466	24,797,000	XXX	40,724,759	0	0	0	49,157,466
9999999 - Totals				1,590,207,186	7,665,270	0	1,597,872,456	24,797,000	XXX	140,348,730	1,285,944,823	167,410,699	1,892,360	1,597,872,456

(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
0001	1	26009632	Bank of Tokyo-Mitsubishi	2,000,000
0000	1	121000248	Wells Fargo Bank, N.A.	22,797,000

Schedule S - Part 5

N O N E

Schedule S - Part 5 - Bank Footnote

N O N E

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	717,039	517,512	252,747	82,710	97,703
2.	Commissions and reinsurance expense allowances	85,285	58,677	29,931	15,973	18,226
3.	Contract claims	73,057	86,012	82,049	90,574	90,550
4.	Surrender benefits and withdrawals for life contracts	38,082	7,248	5,926	5,126	5,923
5.	Dividends to policyholders and refunds to members					
6.	Reserve adjustments on reinsurance ceded	76	(167,378)	(7,422)	(8,364)	(6,661)
7.	Increase in aggregate reserve for life and accident and health contracts	650,643	105,870	(240,321)	(6,276)	(6,513)
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	4,517	5,650	4,575	3,951	4,389
9.	Aggregate reserves for life and accident and health contracts	1,829,497	432,417	326,548	234,587	240,863
10.	Liability for deposit-type contracts					
11.	Contract claims unpaid	14,892	17,728	10,477	7,105	6,967
12.	Amounts recoverable on reinsurance	1,663	1,315	394	746	372
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	0	0	0	0	0
17.	Offset for reinsurance with Certified Reinsurers		0	0	0	0
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	1,285,945	719,235	333,787	176,253	184,991
19.	Letters of credit (L)	24,797	27,397	28,397	21,635	20,086
20.	Trust agreements (T)	140,349	96,569	39,087	17,168	18,876
21.	Other (O)	167,411	106,067	35,271	0	0
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust		0	0	0	0
23.	Funds deposited by and withheld from (F)		0	0	0	0
24.	Letters of credit (L)		0	0	0	0
25.	Trust agreements (T)		0	0	0	0
26.	Other (O)		0	0	0	0

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	1,844,381,328		1,844,381,328
2.	Reinsurance (Line 16)	50,091,481	(50,091,481)	0
3.	Premiums and considerations (Line 15)	3,394,683	4,516,665	7,911,348
4.	Net credit for ceded reinsurance	XXX	1,887,391,265	1,887,391,265
5.	All other admitted assets (balance)	31,682,860		31,682,860
6.	Total assets excluding Separate Accounts (Line 26)	1,929,550,352	1,841,816,449	3,771,366,801
7.	Separate Account assets (Line 27)	6,070,618		6,070,618
8.	Total assets (Line 28)	1,935,620,970	1,841,816,449	3,777,437,419
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	439,096,033	1,826,924,573	2,266,020,606
10.	Liability for deposit-type contracts (Line 3)	0		0
11.	Claim reserves (Line 4)	5,320,945	14,891,876	20,212,821
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	0		0
13.	Premium & annuity considerations received in advance (Line 8)	703,003		703,003
14.	Other contract liabilities (Line 9)	10,313,394		10,313,394
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)	0	0	0
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	1,285,944,762		1,285,944,762
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)	0		0
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			0
19.	All other liabilities (balance)	71,655,121		71,655,121
20.	Total liabilities excluding Separate Accounts (Line 26)	1,813,033,258	1,841,816,449	3,654,849,707
21.	Separate Account liabilities (Line 27)	6,070,618		6,070,618
22.	Total liabilities (Line 28)	1,819,103,876	1,841,816,449	3,660,920,325
23.	Capital & surplus (Line 38)	116,517,094	XXX	116,517,094
24.	Total liabilities, capital & surplus (Line 39)	1,935,620,970	1,841,816,449	3,777,437,419
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	1,826,924,573		
26.	Claim reserves	14,891,876		
27.	Policyholder dividends/reserves	0		
28.	Premium & annuity considerations received in advance	0		
29.	Liability for deposit-type contracts	0		
30.	Other contract liabilities	0		
31.	Reinsurance ceded assets	50,091,481		
32.	Other ceded reinsurance recoverables	0		
33.	Total ceded reinsurance recoverables	1,891,907,930		
34.	Premiums and considerations	4,516,665		
35.	Reinsurance in unauthorized companies	0		
36.	Funds held under reinsurance treaties with unauthorized reinsurers	0		
37.	Reinsurance with Certified Reinsurers	0		
38.	Funds held under reinsurance treaties with Certified Reinsurers	0		
39.	Other ceded reinsurance payables/offsets	0		
40.	Total ceded reinsurance payable/offsets	4,516,665		
41.	Total net credit for ceded reinsurance	1,887,391,265		

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	444,733	7,715,215	(515,964)		7,643,984	
2.	Alaska AK	L	10,123	722,651	23,506		756,280	
3.	Arizona AZ	L	319,217	20,877,263	111,465		21,307,946	
4.	Arkansas AR	L	396,370	8,245,659	484,506		9,126,534	
5.	California CA	L	697,312	62,471,036	1,818,978		64,987,326	
6.	Colorado CO	L	235,150	9,974,455	434,663		10,644,267	
7.	Connecticut CT	L	162,338	23,809,539	86,235		24,058,112	
8.	Delaware DE	L	50,989	5,004,805	87,701		5,143,495	
9.	District of Columbia DC	L	37,838	515,360	8,772		561,970	
10.	Florida FL	L	2,578,069	77,846,919	18,151,633		98,576,621	
11.	Georgia GA	L	824,670	22,106,343	889,109		23,820,123	
12.	Hawaii HI	L	12,243	8,712,425	(22,225)		8,702,442	
13.	Idaho ID	L	54,118	2,944,922	94,989		3,094,030	
14.	Illinois IL	L	1,096,261	24,280,107	2,734,903		28,111,271	
15.	Indiana IN	L	642,868	17,307,067	1,811,258		19,761,193	
16.	Iowa IA	L	496,568	14,543,849	883,566		15,923,983	
17.	Kansas KS	L	379,381	8,368,324	658,424		9,406,128	
18.	Kentucky KY	L	233,194	9,082,438	546,273		9,861,905	
19.	Louisiana LA	L	347,156	8,572,889	461,845		9,381,890	
20.	Maine ME	L	17,399		88,101		105,500	
21.	Maryland MD	L	385,007	13,454,333	314,229		14,153,569	
22.	Massachusetts MA	L	210,248	120,196	147,860		478,304	
23.	Michigan MI	L	751,852	39,191,691	857,373		40,800,916	
24.	Minnesota MN	L	214,276	10,192,207	(917,680)		9,488,803	
25.	Mississippi MS	L	973,695	10,254,553	2,427,742		13,655,990	
26.	Missouri MO	L	829,922	13,256,937	411,948		14,498,807	
27.	Montana MT	L	35,156	2,280,596	129,286		2,445,037	
28.	Nebraska NE	L	510,689	11,464,657	1,146,732		13,122,078	
29.	Nevada NV	L	125,649	7,732,097	62,727		7,920,473	
30.	New Hampshire NH	L	16,766	4,109,835	37,452		4,164,053	
31.	New Jersey NJ	L	301,958	26,845,336	283,302		27,430,597	
32.	New Mexico NM	L	76,924	9,590,941	93,988		9,761,853	
33.	New York NY	N	69,528	180,000	440,713		690,241	
34.	North Carolina NC	L	1,412,814	27,770,196	371,147		29,554,157	
35.	North Dakota ND	L	29,304	2,860,008	471,474		3,360,787	
36.	Ohio OH	L	1,439,489	50,012,021	2,223,776		53,675,285	
37.	Oklahoma OK	L	484,263	8,172,991	563,972		9,221,225	
38.	Oregon OR	L	168,675	4,370,473	(331,039)		4,208,110	
39.	Pennsylvania PA	L	645,950	49,651,216	2,044,195		52,341,361	
40.	Rhode Island RI	L	26,300	3,452,224	23,975		3,502,499	
41.	South Carolina SC	L	1,091,737	17,656,122	847,987		19,595,846	
42.	South Dakota SD	L	115,632	3,629,700	305,863		4,051,195	
43.	Tennessee TN	L	529,605	27,052,555	554,883		28,137,043	
44.	Texas TX	L	2,702,053	67,830,547	3,833,890		74,366,490	
45.	Utah UT	L	82,722	8,525,601	86,171		8,694,493	
46.	Vermont VT	L	14,686	1,489,049	12,219		1,515,954	
47.	Virginia VA	L	990,472	25,870,905	2,776,930		29,638,307	
48.	Washington WA	L	294,678	12,644,096	103,633		13,042,407	
49.	West Virginia WV	L	109,710	4,513,189	178,026		4,800,925	
50.	Wisconsin WI	L	408,517	18,265,210	2,609,663		21,283,390	
51.	Wyoming WY	L	19,256	3,467,409	40,429		3,527,094	
52.	American Samoa AS	N					0	
53.	Guam GU	N	2,127				2,127	
54.	Puerto Rico PR	N	8,899				8,899	
55.	U.S. Virgin Islands VI	N			6,962		6,962	
56.	Northern Mariana Islands MP	N					0	
57.	Canada CAN	N			0		0	
58.	Aggregate Other Alien OT	XXX	4,795	0	73	0	4,868	0
59.	Subtotal	XXX	24,119,349	819,008,157	50,997,638	0	894,125,145	0
90.	Reporting entity contributions for employee benefits plans	XXX					0	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	70,512		1,927,616		1,998,128	0
94.	Aggregate or other amounts not allocable by State	XXX	0	0	0	0	0	0
95.	Totals (Direct Business)	XXX	24,189,861	819,008,157	52,925,254	0	896,123,273	0
96.	Plus reinsurance assumed	XXX	8,575,152	0	10,427,218		19,002,370	
97	Totals (All Business)	XXX	32,765,013	819,008,157	63,352,472	0	915,125,643	0
98.	Less reinsurance ceded	XXX	17,833,094	660,815,691	39,150,746		717,799,531	
99.	Totals (All Business) less Reinsurance Ceded	XXX	14,931,919	158,192,466	(c) 24,201,726	0	197,326,112	0
	DETAILS OF WRITE-INS							
58001.	OTHER	XXX	4,795		73		4,868	
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	4,795	0	73	0	4,868	0
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

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

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

The Company utilizes different administrative systems that use Owner's Resident State to allocate all insurance premiums and annuity considerations.

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	444,733	7,715,215			0	8,159,948
2. Alaska	AK	10,123	722,651			0	732,774
3. Arizona	AZ	319,217	20,877,263			0	21,196,480
4. Arkansas	AR	396,370	8,245,659			0	8,642,028
5. California	CA	697,312	62,471,036			0	63,168,348
6. Colorado	CO	235,150	9,974,455			0	10,209,605
7. Connecticut	CT	162,338	23,809,539			0	23,971,877
8. Delaware	DE	50,989	5,004,805			0	5,055,794
9. District of Columbia	DC	37,838	515,360			0	553,198
10. Florida	FL	2,578,069	77,846,919			0	80,424,988
11. Georgia	GA	824,670	22,106,343			0	22,931,013
12. Hawaii	HI	12,243	8,712,425			0	8,724,667
13. Idaho	ID	54,118	2,944,922			0	2,999,040
14. Illinois	IL	1,096,261	24,280,107			0	25,376,368
15. Indiana	IN	642,868	17,307,067			0	17,949,935
16. Iowa	IA	496,568	14,543,849			0	15,040,417
17. Kansas	KS	379,381	8,368,324			0	8,747,705
18. Kentucky	KY	233,194	9,082,438			0	9,315,632
19. Louisiana	LA	347,156	8,572,889			0	8,920,045
20. Maine	ME	17,399	0			0	17,399
21. Maryland	MD	385,007	13,454,333			0	13,839,340
22. Massachusetts	MA	210,248	120,196			0	330,444
23. Michigan	MI	751,852	39,191,691			0	39,943,543
24. Minnesota	MN	214,276	10,192,207			0	10,406,483
25. Mississippi	MS	973,695	10,254,553			0	11,228,248
26. Missouri	MO	829,922	13,256,937			0	14,086,859
27. Montana	MT	35,156	2,280,596			0	2,315,752
28. Nebraska	NE	510,689	11,464,657			0	11,975,347
29. Nevada	NV	125,649	7,732,097			0	7,857,745
30. New Hampshire	NH	16,766	4,109,835			0	4,126,601
31. New Jersey	NJ	301,958	26,845,336			0	27,147,295
32. New Mexico	NM	76,924	9,590,941			0	9,667,865
33. New York	NY	69,528	180,000			0	249,528
34. North Carolina	NC	1,412,814	27,770,196			0	29,183,010
35. North Dakota	ND	29,304	2,860,008			0	2,889,312
36. Ohio	OH	1,439,489	50,012,021			0	51,451,509
37. Oklahoma	OK	484,263	8,172,991			0	8,657,253
38. Oregon	OR	168,675	4,370,473			0	4,539,148
39. Pennsylvania	PA	645,950	49,651,216			0	50,297,165
40. Rhode Island	RI	26,300	3,452,224			0	3,478,524
41. South Carolina	SC	1,091,737	17,656,122			0	18,747,859
42. South Dakota	SD	115,632	3,629,700			0	3,745,333
43. Tennessee	TN	529,605	27,052,555			0	27,582,160
44. Texas	TX	2,702,053	67,830,547			0	70,532,600
45. Utah	UT	82,722	8,525,601			0	8,608,322
46. Vermont	VT	14,686	1,489,049			0	1,503,735
47. Virginia	VA	990,472	25,870,905			0	26,861,377
48. Washington	WA	294,678	12,644,096			0	12,938,774
49. West Virginia	WV	109,710	4,513,189			0	4,622,899
50. Wisconsin	WI	408,517	18,265,210			0	18,673,727
51. Wyoming	WY	19,256	3,467,409			0	3,486,665
52. American Samoa	AS	0	0			0	0
53. Guam	GU	2,127	0			0	2,127
54. Puerto Rico	PR	8,899	0			0	8,899
55. U.S. Virgin Islands	VI	0	0			0	0
56. Northern Mariana Islands	MP	0	0			0	0
57. Canada	CAN	0	0			0	0
58. Aggregate Other Alien	OT	4,795	0			0	4,795
59. Total		24,119,349	819,008,157	0	0	0	843,127,506

Schedule Y – Information Concerning Activities of Insurer
Members of a Holding Company Group
Part 1 Organizational Chart

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
David Dominik (sole member of GGCOF Management, LLC)					
GGCOF Management, LLC	DE		46-4477754	David Dominik	100
Golden Gate Private Equity, Inc.	DE		94-3361271	GGCOF Management, LLC	100
GGC Fund III[1]	CYM				100[2]
Nassau NAMCO Blocker LLC	CYM			Golden Gate Capital Opportunity Fund-A, L.P	Contract
Nassau NAMCO Splitter, L.P.	CYM			GGC Opportunity Fund Management, L.P.	Contract
Nassau Saybrus Blocker LLC	CYM			Golden Gate Capital Opportunity Fund-A, L.P	Contract
Nassau Saybrus Splitter, L.P.	CYM			GGC Opportunity Fund Management, L.P.	Contract
GGCOF Nassau Investments, L.P.	CYM		98-1472055	Golden Gate Capital Opportunity Fund, L.P.	Contract
GGCOF Executive Co-Invest, L.P.	CYM			Individuals	Contract
GGCOF Executive Co-Invest Holdings, Ltd.	CYM			Individuals	Contract
NRH, L.P.	CYM		98-1250709	GGCOF Executive Co-Invest Holdings, Ltd.	Contract
Nassau UK Ltd.	GBR		98-1269725	NRH, L.P.	100
Nassau Cayman Ltd.	CYM		N/A	Nassau UK Ltd.	100
Nassau Re (Cayman) Ltd.	CYM		N/A	NRH, L.P.[3]	100
Nassau TRF SPV Ltd.	CYM		N/A	Nassau Re (Cayman) Ltd.	100
Nassau Financial Group GP Ltd.	CYM		98-1421610	Individuals	Contract
Nassau Financial Group, L.P.	CYM		98-1421752	Nassau Financial Group GP Ltd.	Contract
Nassau Asset Management LLC	DE		81-0773412	Nassau Financial Group, L.P.	100
Nassau CorAmerica LLC	DE		26-4145792	Nassau Asset Management LLC	100
Nassau CorAmerica Loan Company LLC	DE		26-4145792	Nassau CorAmerica LLC	100
Nassau CorAmerica Advisors LLC	DE		46-3781541	Nassau CorAmerica LLC	100
NCA Realty Partners LLC	DE		87-3252226	Nassau CorAmerica LLC	100
NCA Realty Partners GP I LLC	DE		87-4074805	Nassau CorAmerica LLC	100
NCA Realty Fund I LP	DE		87-4074125	NCA Realty Partners GP I LLC	Contract
NCARP SGP LLC	DE		87-3327045	Nassau CorAmerica LLC	
Nassau Corporate Credit LLC	DE		35-2586068	Nassau Asset Management LLC	100

[1] "GGC Fund III" represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P. and GGCOF IRA Co-Invest L.P.
[2] Percentage represents the aggregate ownership among the GGC Fund III entities.
[3] Non-voting shares of Nassau Re (Cayman) Ltd. are held by Nassau Cayman Ltd.

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
NCC CLO Manager LLC	DE		N/A	Nassau Corporate Credit LLC	100
NCC Management LLC	DE		82-4813430	Nassau Corporate Credit LLC	100
Nassau Private Credit LLC	DE		83-2636471	Nassau Corporate Credit LLC	100
Nassau Private Credit GP LLC	DE		83-2654128	Nassau Corporate Credit LLC	100
Nassau Private Credit Onshore Fund LP	DE		83-2670988	Nassau Private Credit GP LLC	Contract
Nassau Private Credit Master Fund LP	CYM		N/A	Nassau Private Credit GP LLC	Contract
Nassau Private Credit Offshore Fund LP	CYM		98-1476251	Nassau Private Credit GP LLC	Contract
NPC SGP LLC	DE		84-2253380	Nassau Corporate Credit LLC	
Nassau NCC Blocker (UK) Ltd.	CYM			Nassau Corporate Credit LLC	100
NCC Management (UK) Ltd.	GBR			Nassau Corporate Credit LLC	100
Nassau Corporate Credit (UK) LLP	GBR			Nassau NCC Blocker (UK) Ltd.	99[4]
Nassau Alternative Investments LLC	DE		83-2559102	Nassau Asset Management LLC	100
NAMCO Services LLC	DE		84-3366256	Nassau Asset Management LLC	100
Nassau BPC Holdings LLC	DE		87-3194014	Nassau Asset Management LLC	Contract
Nassau Distribution Holdco, LLC	DE		87-2341733	Nassau Financial Group, L.P.	100
NSRE Saybrus Holdings, LLC	DE		81-3180396	Nassau Financial Group, L.P.	100
Nassau Insurance Group Holdings GP, LLC	DE		47-5299012	Nassau Financial Group GP Ltd.	Contract
Nassau Insurance Group Holdings, L.P.	DE		38-3981572	Nassau Insurance Group Holdings GP, LLC	Contract
Nassau Re/Imagine LLC	DE			Nassau Insurance Group Holdings, L.P.	100
The Nassau Companies	DE		47-5128985	Nassau Insurance Group Holdings, L.P.	100
Nassau Life and Annuity Company	CT	93734	43-1240953	The Nassau Companies	100
Lynbrook Re, Inc.	VT	16585	83-4356685	Nassau Life and Annuity Company	100
Nassau Life Insurance Company of Kansas	KS	68284	48-0557726	Nassau Life and Annuity Company	100
Sunrise Re, Inc.	VT		84-3945103	The Nassau Companies	100
The Nassau Companies of New York	DE		06-1599088	The Nassau Companies	100
Nassau CLO SPV-I LLC	DE		82-3502154	The Nassau Companies of New York	56[5]
Nassau CLO SPV-II LLC	DE		83-1785900	The Nassau Companies of New York	54.34[6]
Nassau Life Insurance Company	NY	67814	06-0493340	The Nassau Companies of New York	100
PM Holdings, Inc.	CT		06-1065485	Nassau Life Insurance Company	100
Phoenix Founders, Inc.	CT		06-0860167	PM Holdings, Inc.	100
Nassau 2019 CFO LLC	DE		84-2346847	Nassau Life Insurance Company	76.73[7]
Nassau 2019 CFO Fund LLC	DE		83-2511417	Nassau 2019 CFO LLC	100
Foresters Financial Holding Company, Inc.	DE		13-2608329	Nassau Life Insurance Company	100

[4] NCC Management (UK) Ltd. owns 1%
[5] Current and former employees of The Nassau Companies of New York and its affiliates own 40.25%.
[6] Current and former employees of The Nassau Companies of New York and its affiliates own 42.88%.
[7] PHL Variable Insurance Company and an employee of The Nassau Companies of New York own 23.27%.

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Nassau Reinsurance LLC	DE		47-3724102	Nassau Insurance Group Holdings, L.P.	100
NSRE BD Holdco LLC	DE		83-2726475	Nassau Reinsurance LLC	100
1851 Securities, Inc.	DE		27-1619945	NSRE BD Holdco LLC	100
Nassau Cayman Brac Holding Company	DE		83-1443085	Nassau Insurance Group Holdings, L.P.	100
GGC Opportunity Fund Management GP, Ltd.	CYM			GGC Opportunity Fund Management GP, Ltd.	Board
GGC Opportunity Fund Management, L.P.	CYM		98-0546997	GGC Opportunity Fund Management GP, Ltd.	Contract
GGC Opportunity Fund Entities[8]	CYM			GGC Opportunity Fund Management, L.P.	Contract
Financial American Holdings Corporation	DE		27-2822251	GGC Opportunity Fund Entities[9]	87.6[10]
Williston Holdings LLC	DE		27-1434376	GGC Opportunity Fund Entities	96.0[11]
Williston Financial Group LLC	DE		27-1434397	Williston Holdings LLC	100
Valutrust Solutions, LLC	KS		27-3972891	Williston Financial Group LLC	100
WFG Lender Services, LLC	MN		20-5836762	Williston Financial Group LLC	100
WFG Lender Services, LLC	AL		80-0936767	WFG Lender Services, LLC	100
WFG Lender Services, LLC	AR		80-0766075	WFG Lender Services, LLC	100
WFG Lender Services, LLC	TX		26-4627021	WFG Lender Services, LLC	100
WFGLS Title Agency of Utah, LLC	UT		20-8801713	WFG Lender Services, LLC	100
WFG Lender Services of Louisiana, LLC	LA		86-3788188	WFG Lender Services, LLC	100
WFG National Title Company of Texas, LLC	TX		27-0890944	Williston Financial Group LLC	100
Universal Title Partners, LLC	TX		27-1273851	WFG National Title Company of Texas, LLC[12]	51.0
Universal Title Partners, LLC	TX		27-1273851	Newmark Homes Houston, LLC[13]	49.0
WFG National Title Insurance Company	SC	51152	57-0575396	Williston Financial Group LLC	100
WFG National Title Company of Washington, LLC	WA		26-0522240	WFG National Title Insurance Company	100
Homer Recording District Joint Title Plant Company LLC	AK		47-2160319	Kachemak Bay Title Agency, Inc.[14]	90.0
Homer Recording District Joint Title Plant Company LLC	AK		47-2160319	WFG National Title Insurance Company[15]	10.0
Williston Enterprise Solutions & Technology, LLC	DE		45-2654474	Williston Financial Group LLC	100
ITC Holdings, Inc.	CA		80-0268853	Williston Financial Group LLC	100
WFG National Title Company of California	CA		95-3621359	ITC Holdings, Inc.	100

[8] The GGC Opportunity Fund Entities are comprised of: (i) Golden Gate Capital Opportunity Fund, L.P. (#98-0546998); (ii) Golden Gate Capital Opportunity Fund-A, L.P. (#98-0546999); (iii) GGCOF Co-Invest, L.P (#98-0572954); (iv) GGCOF Third Party Co-Invest, L.P. (#98-0572955); (v) GGCOF Executive Co-Invest, L.P. (#98-1033052); and (vi) GGCOF IRA Co-Invest, L.P. (#98-1033053).

[9] Percentage represents the aggregate ownership among the GGC Opportunity Fund Entities.

[10] Three individuals own 12.37%. No one individual owns more than 10%.

[11] Percentage represents the aggregate ownership among the GGC Opportunity Fund Entities.

[12] Newmark Homes Houston, LLC (listed above) owns the remaining 49% of Universal Title Partners, LLC.

[13] WFG National Title Company of Texas, LLC (listed above) owns the remaining 51% of Universal Title Partners, LLC.

[14] WFG National Title Insurance Company (listed above) owns the remaining 10% of Homer Recording District Joint Title Plant Company LLC.

[15] Kachemak Bay Title Agency, Inc. (listed above) owns the remaining 90% of Homer Recording District Joint Title Plant Company LLC.

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Alliance Title Agency, LLC	AZ		85-1213894	ITC Holdings, Inc.	40%[16]
WFG National Title Company of Clark County WA, LLC	WA		38-4008723	Williston Financial Group LLC	100
19th Street Palm Harbor LLC	DE		32-0642679	Williston Financial Group LLC	100
Vorto, LLC	DE		36-4825366	GGC Opportunity Fund Entities	100
LoHi Logistics Holdings, LLC	DE		85-1719300	Vorto, LLC	100
LoHi Logistics, LLC	DE		85-1719312	LoHi Logistics Holdings, LLC	100
Vorto Operations, LLC	DE		85-4188478	Vorto, LLC	95.5
Vorto Operations Holdings, Inc.	DE		85-4142584	Vorto, LLC	100
Fifth Floor Freight Holdings, LLC	DE		86-1570396	Vorto, LLC	100
Fifth Floor Freight, LLC	DE		86-1571282	Fifth Floor Freight Holdings, LLC	100
Bihar Risk Retention Group LLC	SC		87-3377386	Fifth Floor Freight, LLC	98
Candlestick Freight Holdings, LLC	DE		87-1376141	Vorto, LLC	100
Candlestick Freight, LLC	DE		87-1376559	Candlestick Freight Holdings, LLC	100
LoHi Asset Leasing Marketplace, LLC	DE		86-2425276	Vorto, LLC	100
Canary Freight Holdings, LLC	DE		87-1350347	Vorto, LLC	100
Canary Freight, LLC	DE		87-1350510	Canary Freight Holdings, LLC	100
Truck Fuel Finance, LLC	DE		86-3276000	Vorto, LLC	100
Clarksburg Freight Holdings, LLC	DE		87-0932704	Vorto, LLC	100
Clarksburg Freight, LLC	DE		87-0932884	Clarksburg Freight Holdings, LLC	100
Snowshoe Mountain Freight Holdings, LLC	DE		87-0966101	Vorto, LLC	100
Snowshoe Mountain Freight, LLC	DE		87-0966556	Snowshoe Mountain Freight Holdings, LLC	100
PHL Holdings, LLC	DE			GGC Fund III[17]	100
PHL Delaware LLC	DE			PHL Holdings, LLC	100
DSM Sands LLC	DE			PHL Delaware LLC	100
PHL Variable Insurance Company	CT	93548	06-1045829	PHL Delaware LLC	100
Concord Re, Inc.	CT		84-3620646	PHL Variable Insurance Company	100
Palisado Re, Inc.	CT		87-3539448	PHL Variable Insurance Company	100
Westgate Delaware LLC	DE			PHL Delaware LLC	100
Magni Re Ltd.	CYM			Westgate Delaware LLC	100

[16] Alliance Partners, LLC owns the remaining 60% of Alliance Title Agency, LLC

[17] GGC Fund III" represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P. and GGCOF IRA Co-Invest L.P.

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 Domi-ciliary Loca-tion	10 Relation-ship 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 Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
4736	GGC Group		06-1599088		1129033		The Nassau Companies of New York	DE	NIA	The Nassau Companies	Ownership	100.000	David Dominik		
4736	GGC Group						DSM Sands LLC	DE	NIA	PHL Delaware LLC	Ownership	100.000	David Dominik		
4736	GGC Group		82-3502154				Nassau CLO SPV-I LLC	DE	NIA	The Nassau Companies of New York	Ownership	56.000	David Dominik		1
4736	GGC Group	67814	06-0493340		1159567		Nassau Life Insurance Company	NY	IA	The Nassau Companies of New York	Ownership	100.000	David Dominik & GGCOF Management LLC		
4736	GGC Group		06-1065485				PM Holdings, Inc.	CT	NIA	Nassau Life Insurance Company	Ownership	100.000	David Dominik		
4736	GGC Group		27-1619945		1482939		1851 Securities, Inc.	DE	NIA	NSRE BD Holdco LLC	Ownership	100.000	David Dominik		
4736	GGC Group		06-0860167				Phoenix Founders, Inc.	CT	NIA	PM Holdings, Inc.	Ownership	100.000	David Dominik		
4736	GGC Group	93548	06-1045829		1031223		PHL Variable Insurance Company	CT	IA	PHL Delaware LLC	Ownership	100.000	David Dominik		
4736	GGC Group	93734	43-1240953		13118221		Nassau Life and Annuity Company	CT	RE	The Nassau Companies	Ownership	100.000	David Dominik		
4736	GGC Group						GGC Opportunity Fund Management GP, Ltd.	CYM	UIP	GGC Opportunity Fund Management GP, Ltd.	Board of Directors				
4736	GGC Group		98-0546997				GGC Opportunity Fund Management, L.P.	CYM	UIP	GGC Opportunity Fund Management, GP, Ltd.	Contract		GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group						GGC Opportunity Fund Entities	CYM	UIP	GGC Opportunity Fund Management, L.P.	Contract		GGC Opportunity Fund Management GP, Ltd.		2
4736	GGC Group		27-2822251				Financial American Holdings Corporation	DE	NIA	GGC Opportunity Fund Entities	Ownership	87.600	GGC Opportunity Fund Management GP, Ltd.		3
4736	GGC Group		27-1434376				Williston Holdings LLC	DE	NIA	GGC Opportunity Fund Entities	Ownership	96.000	GGC Opportunity Fund Management GP, Ltd		4
4736	GGC Group		27-1434397				Williston Financial Group LLC	DE	NIA	Williston Holdings LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		27-3972891				Valutrust Solutions, LLC	KS	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		20-5836762				WFG Lender Services, LLC	MN	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		80-0936767				WFG Lender Services, LLC	AL	NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		80-0766075				WFG Lender Services, LLC	AR	NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		26-4627021				WFG Lender Services, LLC	TX	NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		20-8801713				WFGLS Title Agency of Utah, LLC	UT	NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		27-0890944				WFG National Title Company of Texas, LLC	TX	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		27-1273851				Universal Title Partners, LLC	TX	NIA	WFG National Title Company of Texas, LLC	Ownership	51.000	GGC Opportunity Fund Management GP, Ltd		5
4736	GGC Group		27-1273851				Universal Title Partners, LLC	TX	NIA	Newmark Homes Houston, LLC	Ownership	49.000	Unknown (not affiliated with the GGC Group)		6
4736	GGC Group	51152	57-0575396				WFG National Title Insurance Company	SC	IA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		26-0522240				WFG National Title Company of Washington, LLC	WA	NIA	WFG National Title Insurance Company	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		47-2160319				Homer Recording District Joint Title Plant Company LLC	AK	NIA	WFG National Title Insurance Company	Ownership	10.000	GGC Opportunity Fund Management GP, Ltd		7
4736	GGC Group		47-2160319				Homer Recording District Joint Title Plant Company LLC	AK	NIA	Kachemak Bay Title Agency, Inc.	Ownership	90.000	Unknown (not affiliated with the GGC Group)		8
4736	GGC Group		45-2654474				Williston Enterprise Solutions & Technology, LLC	DE	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		80-0268853				ITC Holdings, Inc.	CA	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		95-3621359				WFG National Title Company of California	CA	NIA	ITC Holdings, Inc.	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		38-4008723				WFG National Title Company of Clark County WA, LLC	WA	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		

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 *
4736	GGC Group		46-4477754				GGCOF Management, LLC	DE	NIA	David Dominik	Ownership	100.000	David Dominik		
4736	GGC Group		94-3361271				Golden Gate Private Equity, Inc.	DE	NIA	GGCOF Management, LLC	Ownership	100.000	David Dominik		
4736	GGC Group						GGC Fund III	CYM	NIA		Ownership	100.000			10
4736	GGC Group		98-1250709				NRH, L.P.	CYM	NIA	GGCOF Executive Co-Invest Holdings, Ltd.	Contract				
4736	GGC Group		98-1269725				Nassau UK Ltd.	GBR	NIA	NRH, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Cayman Ltd.	CYM	NIA	Nassau UK Ltd.	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Re (Cayman) Ltd.	CYM	IA	NRH, L.P.	Ownership	100.000	David Dominik		11
4736	GGC Group						Magni Re Ltd.	CYM	IA	NRH, L.P.	Contract		David Dominik		
4736	GGC Group		47-5299012				Nassau Insurance Group Holdings GP, LLC	DE	UIP	Nassau Financial Group, GP Ltd.	Ownership	100.000	David Dominik		
4736	GGC Group		38-3981572				Nassau Insurance Group Holdings, L.P.	DE	UIP	Nassau Insurance Group Holdings GP, LLC	Contract		David Dominik		
4736	GGC Group		47-5128985				The Nassau Companies	DE	UDP	Nassau Insurance Group Holdings, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group	68284	48-0557726				Nassau Life Insurance Company of Kansas	KS	DS	Nassau Life and Annuity Company	Ownership	100.000	David Dominik		
4736	GGC Group		81-3180396				NSRE Saybrus Holdings, LLC	DE	NIA	Nassau Financial Group, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group		47-3724102				Nassau Reinsurance LLC	DE	NIA	Nassau Insurance Group Holdings, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group		83-2726475				NSRE BD Holdco LLC	DE	NIA	Nassau Reinsurance LLC	Ownership	100.000	David Dominik		
4736	GGC Group		81-0773412				Nassau Asset Management LLC	DE	NIA	Nassau Financial Group, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group		26-4145792				Nassau CorAmerica LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
4736	GGC Group		26-4145792				Nassau CorAmerica Loan Company LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik		
4736	GGC Group		46-3781541				Nassau CorAmerica Advisors LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik		
4736	GGC Group		35-2586068				Nassau Corporate Credit LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
4736	GGC Group						NCC CLO Manager LLC	DE	NIA	Nassau Corporate Credit LLC	Ownership	100.000	David Dominik		
4736	GGC Group		82-4813430				NCC Management LLC	DE	NIA	Nassau Corporate Credit LLC	Ownership	100.000	David Dominik		
4736	GGC Group		83-1443085				Nassau Cayman Brac Holding Company	DE	NIA	Nassau Insurance Group Holdings, LP	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau TRF SPV Ltd.	CYM	NIA	Nassau Re (Cayman) Ltd	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau NAMCO Blocker LLC	CYM	NIA	Golden Gate Capital Opportunity Fund-A, L.P	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau NAMCO Splitter, L.P.	CYM	NIA	GGC Opportunity Fund Management, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Saybrus Blocker LLC	CYM	NIA	Golden Gate Capital Opportunity Fund-A, L.P	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Saybrus Splitter, L.P.	CYM	NIA	GGC Opportunity Fund Management, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group		98-1421610				Nassau Financial Group GP Ltd.	CYM	UIP	Individuals	Ownership	100.000	David Dominik		
4736	GGC Group		98-1421752				Nassau Financial Group, L.P.	CYM	NIA	Nassau Financial Group GP Ltd.	Ownership	100.000	David Dominik		
4736	GGC Group						PHL Delaware LLC	DE	NIA	PHL Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		83-2559102				Nassau Alternative Investments LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
4736	GGC Group		83-2636471				Nassau Private Credit LLC	DE	NIA	Nassau Corporate Credit LLC	Ownership	100.000	David Dominik		
4736	GGC Group		83-2654128				Nassau Private Credit GP LLC	DE	NIA	Nassau Corporate Credit LLC	Ownership	100.000	David Dominik		
4736	GGC Group		83-2670988				Nassau Private Credit Onshore Fund LP	DE	NIA	Nassau Private Credit GP LLC	Contract		David Dominik		
4736	GGC Group						Nassau Private Credit Master Fund LP	CYM	NIA	Nassau Private Credit GP LLC	Contract		David Dominik		
4736	GGC Group		98-1476251				Nassau Private Credit Offshore Fund LP	CYM	NIA	Nassau Private Credit GP LLC	Contract		David Dominik		
4736	GGC Group		83-1785900				Nassau CLO SPV-II LLC	DE	NIA	The Nassau Companies of New York	Ownership	54.340	David Dominik		12
4736	GGC Group		84-2346847				Nassau 2019 CFO LLC	DE	NIA	Nassau Life Insurance Company	Ownership	76.730	David Dominik		13
4736	GGC Group		84-2253380				NPC SGP LLC	DE	NIA	Nassau Corporate Credit LLC	Contract		David Dominik		
4736	GGC Group	16585	83-4356685				Lynbrook Re, Inc.	VT	DS	Nassau Life and Annuity Company	Ownership	100.000	David Dominik		
4736	GGC Group		84-3366256				NAMCO Services LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
4736	GGC Group		83-2511417				Nassau 2019 CFO Fund LLC	DE	NIA	Nassau 2019 CFO LLC	Ownership	100.000	David Dominik		
4736	GGC Group						Westgate Delaware LLC	DE	NIA	PHL Delaware LLC	Ownership	100.000	David Dominik		
4736	GGC Group		84-3945103				Sunrise Re, Inc.	VT	IA	The Nassau Companies	Ownership	100.000	David Dominik		
4736	GGC Group		84-3620646				Concord Re, Inc.	CT	IA	PHL Variable Insurance Company	Ownership	100.000	David Dominik		
4736	GGC Group		98-1472055				GGCOF Nassau Investments, L.P.	CYM	NIA	Golden Gate Capital Opportunity Fund, L.P.	Contract		David Dominik		
4736	GGC Group		85-1213894				Alliance Title Agency, LLC	AZ	NIA	ITC Holdings, Inc.	Ownership	40.000	David Dominik		14
4736	GGC Group						Nassau NCC Blocker (UK) Ltd.	CYM	NIA	Nassau Corporate Credit LLC	Ownership	100.000	David Dominik		
4736	GGC Group						NCC Management (UK) Ltd.	GBR	NIA	Nassau Corporate Credit LLC	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Corporate Credit (UK) LLP	GBR	NIA	Nassau NCC Blocker (UK) Ltd.	Ownership	99.000	David Dominik		15

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 *
4736	GGC Group						Nassau Re/Imagine LLC	DE	NIA	Nassau Insurance Group Holdings, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group		13-2608329				Foresters Financial Holding Company	DE	NIA	Nassau Life Insurance Company	Ownership	100.000	David Dominik		
4736	GGC Group		32-0642679				19th Street Palm Harbor LLC	DE	NIA	Williston Financial Group LLC	Ownership	100.000	David Dominik		
4736	GGC Group		86-3788188				WFG Lender Services of Louisiana, LLC	LA	NIA	WFG Lender Services, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-3252226				NCA Realty Partners LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-2341733				Nassau Distribution Holdco, LLC	DE	NIA	Nassau Financial Group, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group		36-4825366				Vorto LLC	DE	NIA	GGC Opportunity Fund Entities	Ownership	100.000	David Dominik		
4736	GGC Group		85-1719300				LoHi Logistics Holdings, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		85-1719312				LoHi Logistics, LLC	DE	NIA	LoHi Logistics Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		85-4188478				Vorto Operations, LLC	DE	NIA	Vorto, LLC	Ownership	95.500	David Dominik		
4736	GGC Group		85-4142584				Vorto Operations Holdings, Inc	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		85-4142584				Fifth Floor Freight Holdings, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		86-1570396				Fifth Floor Freight, LLC	DE	NIA	Fifth Floor Freight Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group						Bihar Risk Retention Group LLC	SC	NIA	Fifth Floor Freight, LLC	Ownership	98.000	David Dominik		
4736	GGC Group		87-1376141				Candlestick Freight Holdings, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-1376559				Candlestick Freight, LLC	DE	NIA	Candlestick Freight Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		86-2425276				LoHi Asset Leasing Marketplace, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-1350347				Canary Freight Holdings, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-1350510				Canary Freight, LLC	DE	NIA	Canary Freight Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		86-3276000				Truck Fuel Finance, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-0932704				Clarksburg Freight Holdings, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-0932884				Clarksburg Freight, LLC	DE	NIA	Clarksburg Freight Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-0966101				Snowshoe Mountain Freight Holdings, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-0966556				Snowshoe Mountain Freight, LLC	DE	NIA	Snowshoe Moutain Freight Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group						PHL Holdings, LLC	DE	NIA	GGC Fund III	Ownership	100.000	David Dominik		16
4736	GGC Group		87-3539448				Palisado Re, Inc.	CT	IA	PHL Variable Insurance Company	Ownership	100.000	David Dominik		
4736	GGC Group		87-4074805				NCA Realty Partners GP I LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-4074125				NCA Realty Fund I LP	DE	NIA	NCA Realty Partners GP I LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-3327045				NCARP SGP LLC	DE	NIA	Nassau CorAmerica LLC	Ownership		David Dominik		
4736	GGC Group		87-3194014				Nassau BPC Holdings LLC	DE	NIA	Nassau Asset Management LLC	Ownership		David Dominik		

Asterisk	Explanation
1	Current and former employees of The Nassau Companies of New York and its affiliates own 44.00%.
2	The GGC Opportunity Fund Entities are comprised of: (i) Golden Gate Capital Opportunity Fund, L.P. (#98-0546998); (ii) Golden Gate Capital Opportunity Fund-A, L.P. (#98-0546999); (iii) GGCOF Co-Invest, L.P (#98-0572954); (iv) GGCOF Third Party Co Invest, L.P. (#98-0572955); (v) GGCOF Executive Co-Invest, L.P. (#98-1033052); and (vi) GGCOF IRA Co-Invest, L.P. (#98-1033053).
3	Three individuals own 12.37%. No one individual owns more than 10%.
4	Percentage represents the aggregate ownership among the GGC Opportunity Fund Entities.
5	Newmark Homes Houston, LLC (listed above) owns the remaining 49% of Universal Title Partners, LLC.
6	WFG National Title Company of Texas, LLC (listed above) owns the remaining 51% of Universal Title Partners, LLC.
7	Kachemak Bay Title Agency, Inc. (listed above) owns the remaining 90% of Homer Recording District Joint Title Plant Company LLC.
8	WFG National Title Insurance Company (listed above) owns the remaining 10% of Homer Recording District Joint Title Plant Company LLC
9	GGC Fund III represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P. and GGCOF IRA Co-Invest L.P.
10	Percentage represents the aggregate ownership among the GGC Fund III entities.
11	Non-voting shares of Nassau Re (Cayman) Ltd. are held by Nassau Cayman Ltd.
12	Current and former employees of The Nassau Companies of New York. and its affiliates own 42.88%.
13	PHL Variable Insurance Company and an employee of The Nassau Companies of New York own 23.27%.
14	Alliance Partners, LLC owns the remaining 60% of Alliance Title Agency, LLC
15	NCC Management (UK) Ltd. owns 1%
16	GGC Fund III" represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P. and GGCOF IRA Co-Invest L.P.

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)
93734	43-1240953	Nassau Life and Annuity Company		150,000,000			(106,338,931)	(719,517,762)			(675,856,693)	(1,730,149,002)
	84-3620646	Concord Re, Inc.					(47,715,685)	(3,690,342)			(51,406,027)	1,594,938,375
93548	06-1045829	PHL Variable Insurance Company					(26,390,638)	90,771,063		14,120,904	78,501,329	(1,676,018,265)
	84-3945103	Sunrise Re, Inc.		8,773,912			(185,637)	560,744,475			569,332,750	1,544,522,128
	06-1599088	The Nassau Companies of New York	20,000,000				172,853,841				192,853,841	
16585	83-4356685	Lynbrook Re, Inc.					(150,492)	13,578,029			13,427,537	185,626,874
	81-0773412	Nassau Asset Management LLC					41,218,730				41,218,730	
68284	48-0557726	Nassau Life Insurance Company of Kansas					(3,836,471)	(330,034)			(4,166,505)	
	27-0671327	Saybrus Partners, Inc.					7,266,527				7,266,527	
67814	06-0493340	Nassau Life Insurance Company	(20,000,000)				(36,716,661)	(26,344,080)			(83,060,741)	81,079,890
		Palisado Re, Inc.		30,250,000			(4,583)	56,771,151			87,016,568	
		PHL Delaware LLC		(30,250,000)							(30,250,000)	
	47-5128985	The Nassau Companies		(158,773,912)							(158,773,912)	
		DSM Sands, LLC								(14,120,904)	(14,120,904)	
		Nassau Re (Cayman) Ltd.						28,153,950			28,153,950	
		Magni Re Ltd.				656,184		(136,450)			519,734	
		Westgate Delaware LLC				(656,184)					(656,184)	
9999999 Control Totals			0	0	0	0	0	0	XXX	0	0	0

SCHEDULE Y

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

1 Insurers in Holding Company	2 Owners with Greater Than 10% 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 (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
Nassau Life and Annuity Company	The Nassau Companies	100.000	NO	David Dominik	GGC Group	100.000	NO
Lynbrook Re, Inc	Nassau Life and Annuity Company	100.000	NO	David Dominik	GGC Group	100.000	NO
Nassau Life Insurance Company of Kansas	Nassau Life and Annuity Company	100.000	NO	David Dominik	GGC Group	100.000	NO
Sunrise Re, Inc.	The Nassau Companies	100.000	NO	David Dominik	GGC Group	100.000	NO
Nassau Life Insurance Company	The Nassau Companies of New York	100.000	NO	David Dominik	GGC Group	100.000	NO
WFG National Title Insurance Company	Williston Financial Group LLC	100.000	NO	David Dominik	GGC Group	100.000	NO
Bihar Risk Retention Group LLC	Fifth Floor Freight, LLC	100.000	NO	David Dominik	GGC Group	100.000	NO
PHL Variable Insurance Company	PHL Holdings, LLC	100.000	NO	David Dominik	GGC Group	100.000	NO
Concord Re, Inc	PHL Variable Insurance Company	100.000	NO	David Dominik	GGC Group	100.000	NO
Palisado Re, inc.	PHL Variable Insurance Company	100.000	NO	David Dominik	GGC Group	100.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		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 Accountant's 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)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	YES
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?	YES
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?	NO
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?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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
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 Worker's 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?	NO
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?	NO
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?	NO
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?	YES
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 Expense 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?	NO
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

Explanations:

10. The data for this supplement is not required to be filed.
12. The data for this supplement is not required to be filed.
16. The data for this supplement is not required to be filed.
17. The data for this supplement is not required to be filed.
18. The data for this supplement is not required to be filed.
20. The data for this supplement is not required to be filed.
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40. The data for this supplement is not required to be filed.
41. The data for this supplement is not required to be filed.
42. The data for this supplement is not required to be filed.
44. The data for this supplement is not required to be filed.
47. The data for this supplement is not required to be filed.

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]

12. Trusteed Surplus Statement [Document Identifier 490]

16. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]

17. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]

18. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

20. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

21. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

22. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

24. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]

26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]

27. 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 [Document Identifier 454]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

30. Medicare Part D Coverage Supplement [Document Identifier 365]

31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

33. Relief from the Requirements for Audit Committees [Document Identifier 226]

35. Health Care Receivables Supplement [Document Identifier 470]

38. Credit Insurance Experience Exhibit [Document Identifier 230]

40. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]

41. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]

42. Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]

44. Variable Annuities Supplement [Document Identifier 286]

47. Variable Annuities Summary of the PBR Actuarial Report [Document Identifier 459]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Interest expense on funds withheld	32,057,008	18,881,933
2797.	Summary of remaining write-ins for Line 27 from overflow page	32,057,008	18,881,933

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 27

	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
2704. Interest Exp on Funds Withheld	32,057,008	582,238		33,424,757		(1,949,987)			
2797. Summary of remaining write-ins for Line 27 from overflow page	32,057,008	582,238	0	33,424,757	0	(1,949,987)	0	0	0

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	93,362,692	5.060	93,362,692	0	93,362,692	5.062
	1.02 All other governments	19,419,684	1.052	19,419,684	0	19,419,684	1.053
	1.03 U.S. states, territories and possessions, etc. guaranteed	6,231,647	0.338	6,231,647	0	6,231,647	0.338
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	10,197,922	0.553	10,197,922	0	10,197,922	0.553
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	20,191,151	1.094	20,191,151	0	20,191,151	1.095
	1.06 Industrial and miscellaneous	1,282,877,604	69.526	1,282,877,604	0	1,282,877,604	69.556
	1.07 Hybrid securities	12,550,000	0.680	12,550,000	0	12,550,000	0.680
	1.08 Parent, subsidiaries and affiliates	11,335,019	0.614	11,335,019	0	11,335,019	0.615
	1.09 SVO identified funds		0.000			0	0.000
	1.10 Unaffiliated Bank loans	1,797,011	0.097	1,797,011	0	1,797,011	0.097
	1.11 Total long-term bonds	1,457,962,729	79.014	1,457,962,729	0	1,457,962,729	79.049
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	6,797,568	0.368	6,797,568	0	6,797,568	0.369
	2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
	2.03 Total preferred stocks	6,797,568	0.368	6,797,568	0	6,797,568	0.369
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000			0	0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)	402,100	0.022	402,100	0	402,100	0.022
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000			0	0.000
	3.04 Parent, subsidiaries and affiliates Other	14,316,592	0.776	14,316,592		14,316,592	0.776
	3.05 Mutual funds		0.000			0	0.000
	3.06 Unit investment trusts		0.000			0	0.000
	3.07 Closed-end funds		0.000			0	0.000
	3.08 Total common stocks	14,718,692	0.798	14,718,692	0	14,718,692	0.798
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages	0	0.000			0	0.000
	4.02 Residential mortgages	0	0.000			0	0.000
	4.03 Commercial mortgages	176,174,201	9.548	176,174,201	0	176,174,201	9.552
	4.04 Mezzanine real estate loans	0	0.000			0	0.000
	4.05 Total valuation allowance	(352,348)	(0.019)	(352,348)		(352,348)	(0.019)
	4.06 Total mortgage loans	175,821,853	9.529	175,821,853	0	175,821,853	9.533
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company		0.000	0		0	0.000
	5.02 Properties held for production of income		0.000	0		0	0.000
	5.03 Properties held for sale		0.000	0		0	0.000
	5.04 Total real estate	0	0.000	0	0	0	0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	49,831,253	2.701	49,831,253		49,831,253	2.702
	6.02 Cash equivalents (Schedule E, Part 2)	4,491,026	0.243	4,491,026		4,491,026	0.243
	6.03 Short-term investments (Schedule DA)	499,931	0.027	499,931		499,931	0.027
	6.04 Total cash, cash equivalents and short-term investments	54,822,210	2.971	54,822,210	0	54,822,210	2.972
7.	Contract loans	3,607,151	0.195	3,607,151		3,607,151	0.196
8.	Derivatives (Schedule DB)	35,465,780	1.922	35,465,780		35,465,780	1.923
9.	Other invested assets (Schedule BA)	77,562,984	4.204	76,758,457		76,758,457	4.162
10.	Receivables for securities	18,426,887	0.999	18,426,887		18,426,887	0.999
11.	Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13.	Total invested assets	1,845,185,855	100.000	1,844,381,328	0	1,844,381,328	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		58,059,455
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	119,739,250	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	119,739,250
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		2,088
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		1,585,526
8.	Deduct amortization of premium and mortgage interest points and commitment fees		41,065
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		176,174,201
12.	Total valuation allowance		(352,348)
13.	Subtotal (Line 11 plus 12)		175,821,853
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		175,821,853

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		14,080,694
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	40,418,675	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	22,829,184	63,247,859
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		120
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	1,490,039	
	5.2 Totals, Part 3, Column 9	0	1,490,039
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		1,255,728
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		77,562,984
12.	Deduct total nonadmitted amounts		804,527
13.	Statement value at end of current period (Line 11 minus Line 12)		76,758,457

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		935,254,769
2.	Cost of bonds and stocks acquired, Part 3, Column 7		834,584,967
3.	Accrual of discount		4,649,175
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(154,133)	
	4.2. Part 2, Section 1, Column 15	110,138	
	4.3. Part 2, Section 2, Column 13	392,202	
	4.4. Part 4, Column 11	0	348,207
5.	Total gain (loss) on disposals, Part 4, Column 19		7,931,522
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		294,578,218
7.	Deduct amortization of premium		8,375,547
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	8,800	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	8,800
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	681,257	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	681,257
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		336,573
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,479,478,990
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,479,478,990

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	93,362,692	85,483,663	90,752,715	28,022,400
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	19,419,684	20,208,713	19,434,246	17,670,000
	4.	Totals	112,782,375	105,692,376	110,186,960	45,692,400
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	6,231,647	7,439,598	6,474,524	4,675,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	10,197,922	10,201,374	10,197,714	10,200,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	20,191,151	22,823,590	20,285,688	19,026,074
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	920,592,943	966,357,392	918,820,851	916,490,985
	9.	Canada	32,935,523	35,026,616	33,017,962	32,125,000
	10.	Other Countries	343,696,149	346,313,881	345,011,367	346,284,722
	11.	Totals	1,297,224,615	1,347,697,889	1,296,850,180	1,294,900,707
Parent, Subsidiaries and Affiliates	12.	Totals	11,335,019	13,081,001	11,300,246	17,115,925
	13.	Total Bonds	1,457,962,729	1,506,935,829	1,455,295,312	1,391,610,106
PREFERRED STOCKS	14.	United States	6,797,568	7,125,153	6,687,431	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	6,797,568	7,125,153	6,687,431	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	6,797,568	7,125,153	6,687,431	
COMMON STOCKS	20.	United States	402,100	402,100	402,100	
Industrial and Miscellaneous (unaffiliated)	21.	Canada				
	22.	Other Countries				
	23.	Totals	402,100	402,100	402,100	
Parent, Subsidiaries and Affiliates	24.	Totals	14,316,592	14,316,592	17,409,648	
	25.	Total Common Stocks	14,718,692	14,718,692	17,811,748	
	26.	Total Stocks	21,516,260	21,843,845	24,499,179	
	27.	Total Bonds and Stocks	1,479,478,990	1,528,779,673	1,479,794,491	

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	1,843,618	30,557,679	9,473,337	13,436,861	38,551,128	XXX	93,862,623	6.4	80,170,699	8.8	93,862,623	0
1.2 NAIC 2						XXX	0	0.0	0	0.0		0
1.3 NAIC 3						XXX	0	0.0	0	0.0		0
1.4 NAIC 4						XXX	0	0.0	0	0.0		0
1.5 NAIC 5						XXX	0	0.0	0	0.0		0
1.6 NAIC 6						XXX	0	0.0	0	0.0		0
1.7 Totals	1,843,618	30,557,679	9,473,337	13,436,861	38,551,128	XXX	93,862,623	6.4	80,170,699	8.8	93,862,623	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	11,317,658	XXX	11,317,658	0.8	0	0.0	5,646,008	5,671,651
2.2 NAIC 2	73,609	294,437	368,047	736,093	6,629,839	XXX	8,102,026	0.6	0	0.0	4,058,848	4,043,178
2.3 NAIC 3						XXX	0	0.0	0	0.0		0
2.4 NAIC 4						XXX	0	0.0	0	0.0		0
2.5 NAIC 5						XXX	0	0.0	0	0.0		0
2.6 NAIC 6						XXX	0	0.0	0	0.0		0
2.7 Totals	73,609	294,437	368,047	736,093	17,947,498	XXX	19,419,684	1.3	0	0.0	9,704,855	9,714,828
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	401,603	5,280,623	0	XXX	5,682,226	0.4	5,334,172	0.6	5,682,226	0
3.2 NAIC 2	48,125	192,498	240,623	68,176	0	XXX	549,421	0.0	547,807	0.1	549,421	0
3.3 NAIC 3						XXX	0	0.0	0	0.0		0
3.4 NAIC 4						XXX	0	0.0	0	0.0		0
3.5 NAIC 5						XXX	0	0.0	0	0.0		0
3.6 NAIC 6						XXX	0	0.0	0	0.0		0
3.7 Totals	48,125	192,498	642,226	5,348,799	0	XXX	6,231,647	0.4	5,881,979	0.6	6,231,647	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	0	197,922	0	10,000,000	XXX	10,197,922	0.7	0	0.0	197,922	10,000,000
4.2 NAIC 2						XXX	0	0.0	0	0.0		0
4.3 NAIC 3						XXX	0	0.0	0	0.0		0
4.4 NAIC 4						XXX	0	0.0	0	0.0		0
4.5 NAIC 5						XXX	0	0.0	0	0.0		0
4.6 NAIC 6						XXX	0	0.0	0	0.0		0
4.7 Totals	0	0	197,922	0	10,000,000	XXX	10,197,922	0.7	0	0.0	197,922	10,000,000
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	255,565	1,077,468	4,972,296	2,936,191	10,084,630	XXX	19,326,151	1.3	15,671,404	1.7	19,326,151	0
5.2 NAIC 2	0	0	0	865,000	0	XXX	865,000	0.1	865,000	0.1	865,000	0
5.3 NAIC 3						XXX	0	0.0	0	0.0		0
5.4 NAIC 4						XXX	0	0.0	0	0.0		0
5.5 NAIC 5						XXX	0	0.0	0	0.0		0
5.6 NAIC 6						XXX	0	0.0	0	0.0		0
5.7 Totals	255,565	1,077,468	4,972,296	3,801,191	10,084,630	XXX	20,191,151	1.4	16,536,404	1.8	20,191,151	0

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 & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	10,853,445	110,660,734	220,911,747	54,530,916	230,541,933	XXX	627,498,775	43.0	305,905,901	33.4	262,471,120	365,027,655
6.2 NAIC 2	10,486,099	73,541,320	164,229,648	105,388,668	220,879,434	XXX	574,525,169	39.4	399,517,564	43.7	258,175,640	316,349,529
6.3 NAIC 3	3,210,177	15,355,651	25,663,536	11,446,787	0	XXX	55,676,151	3.8	61,224,221	6.7	1,258,284	54,417,867
6.4 NAIC 4	1,016,409	1,278,469	6,034,975	10,049,802	0	XXX	18,379,655	1.3	17,530,928	1.9	0	18,379,655
6.5 NAIC 5	0	0	130,699	0	349,322	XXX	480,021	0.0	1,598,384	0.2	0	480,021
6.6 NAIC 6	188,155	752,621	2,989,203	2,387,853	0	XXX	6,317,832	0.4	1,600,829	0.2	2,273,600	4,044,232
6.7 Totals	25,754,285	201,588,795	419,959,808	183,804,025	451,770,690	XXX	1,282,877,604	88.0	787,377,828	86.1	524,178,645	758,698,959
7. Hybrid Securities												
7.1 NAIC 1	0	300,000	0	0	0	XXX	300,000	0.0	300,000	0.0	0	300,000
7.2 NAIC 2	0	250,000	12,000,000	0	0	XXX	12,250,000	0.8	12,250,000	1.3	250,000	12,000,000
7.3 NAIC 3						XXX	0	0.0	0	0.0		0
7.4 NAIC 4						XXX	0	0.0	0	0.0		0
7.5 NAIC 5						XXX	0	0.0	0	0.0		0
7.6 NAIC 6						XXX	0	0.0	0	0.0		0
7.7 Totals	0	550,000	12,000,000	0	0	XXX	12,550,000	0.9	12,550,000	1.4	250,000	12,300,000
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		0
8.2 NAIC 2						XXX	0	0.0	0	0.0		0
8.3 NAIC 3	0	0	0	11,335,019	0	XXX	11,335,019	0.8	0	0.0	9,320,842	2,014,177
8.4 NAIC 4						XXX	0	0.0	8,389,513	0.9		0
8.5 NAIC 5						XXX	0	0.0	0	0.0		0
8.6 NAIC 6						XXX	0	0.0	0	0.0		0
8.7 Totals	0	0	0	11,335,019	0	XXX	11,335,019	0.8	8,389,513	0.9	9,320,842	2,014,177
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX	0	0.0	0	0.0		0
10.2 NAIC 2						XXX	0	0.0	0	0.0		0
10.3 NAIC 3						XXX	0	0.0	987,972	0.1		0
10.4 NAIC 4						XXX	0	0.0	970,928	0.1		0
10.5 NAIC 5	0	1,797,011	0	0	0	XXX	1,797,011	0.1	1,796,089	0.2	1,797,011	0
10.6 NAIC 6						XXX	0	0.0	0	0.0		0
10.7 Totals	0	1,797,011	0	0	0	XXX	1,797,011	0.1	3,754,989	0.4	1,797,011	0

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) 12,952,628	142,595,881	235,956,905	76,184,590	300,495,351	0	768,185,355	52.7	XXX	XXX	387,186,050	380,999,305
11.2 NAIC 2	(d) 10,607,833	74,278,255	176,838,317	107,057,938	227,509,274	0	596,291,616	40.9	XXX	XXX	263,898,909	332,392,707
11.3 NAIC 3	(d) 3,210,177	15,355,651	25,663,536	22,781,806	0	0	67,011,170	4.6	XXX	XXX	10,579,126	56,432,044
11.4 NAIC 4	(d) 1,016,409	1,278,469	6,034,975	10,049,802	0	0	18,379,655	1.3	XXX	XXX	0	18,379,655
11.5 NAIC 5	(d) 0	1,797,011	130,699	0	349,322	0	(c) 2,277,032	0.2	XXX	XXX	1,797,011	480,021
11.6 NAIC 6	(d) 188,155	752,621	2,989,203	2,387,853	0	0	(c) 6,317,832	0.4	XXX	XXX	2,273,600	4,044,232
11.7 Totals	27,975,202	236,057,889	447,613,635	218,461,988	528,353,947	0	(b) 1,458,462,660	100.0	XXX	XXX	665,734,696	792,727,964
11.8 Line 11.7 as a % of Col. 7	1.9	16.2	30.7	15.0	36.2	0.0	100.0	XXX	XXX	XXX	45.6	54.4
12. Total Bonds Prior Year												
12.1 NAIC 1	16,524,938	114,855,460	169,404,481	29,321,727	77,275,570	0	XXX	XXX	407,382,177	44.5	184,017,647	223,364,529
12.2 NAIC 2	16,089,475	42,954,046	115,619,802	60,994,087	177,522,961	0	XXX	XXX	413,180,371	45.2	215,215,879	197,964,492
12.3 NAIC 3	8,163,909	18,643,747	26,967,413	996,092	7,441,031	0	XXX	XXX	62,212,193	6.8	20,736,345	41,475,848
12.4 NAIC 4	4,586,649	5,337,201	7,336,896	8,541,703	1,088,919	0	XXX	XXX	26,891,369	2.9	13,522,711	13,368,658
12.5 NAIC 5	138,010	3,256,463	0	0	0	0	XXX	XXX	(c) 3,394,473	0.4	1,796,089	1,598,384
12.6 NAIC 6	0	0	1,188,070	412,759	0	0	XXX	XXX	(c) 1,600,829	0.2	0	1,600,829
12.7 Totals	45,502,982	185,046,918	320,516,663	100,266,368	263,328,481	0	XXX	XXX	(b) 914,661,412	100.0	435,288,671	479,372,741
12.8 Line 12.7 as a % of Col. 9	5.0	20.2	35.0	11.0	28.8	0.0	XXX	XXX	100.0	XXX	47.6	52.4
13. Total Publicly Traded Bonds												
13.1 NAIC 1	5,253,935	68,999,564	92,182,888	25,770,664	194,978,999	0	387,186,050	26.5	184,017,647	20.1	387,186,050	XXX
13.2 NAIC 2	1,526,203	15,848,508	30,926,439	34,413,311	181,184,448	0	263,898,909	18.1	215,215,879	23.5	263,898,909	XXX
13.3 NAIC 3	103,208	394,825	484,956	9,596,137	0	0	10,579,126	0.7	20,736,345	2.3	10,579,126	XXX
13.4 NAIC 4							0	0.0	13,522,711	1.5	0	XXX
13.5 NAIC 5	0	1,797,011	0	0	0	0	1,797,011	0.1	1,796,089	0.2	1,797,011	XXX
13.6 NAIC 6	0	0	450,213	1,823,387	0	0	2,273,600	0.2	0	0.0	2,273,600	XXX
13.7 Totals	6,883,346	87,039,908	124,044,495	71,603,500	376,163,448	0	665,734,696	45.6	435,288,671	47.6	665,734,696	XXX
13.8 Line 13.7 as a % of Col. 7	1.0	13.1	18.6	10.8	56.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	0.5	6.0	8.5	4.9	25.8	0.0	45.6	XXX	XXX	XXX	45.6	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	7,698,693	73,596,318	143,774,018	50,413,926	105,516,351	0	380,999,305	26.1	223,364,529	24.4	XXX	380,999,305
14.2 NAIC 2	9,081,630	58,429,747	145,911,878	72,644,627	46,324,825	0	332,392,707	22.8	197,964,492	21.6	XXX	332,392,707
14.3 NAIC 3	3,106,969	14,960,827	25,178,580	13,185,668	0	0	56,432,044	3.9	41,475,848	4.5	XXX	56,432,044
14.4 NAIC 4	1,016,409	1,278,469	6,034,975	10,049,802	0	0	18,379,655	1.3	13,368,658	1.5	XXX	18,379,655
14.5 NAIC 5	0	0	130,699	0	349,322	0	480,021	0.0	1,598,384	0.2	XXX	480,021
14.6 NAIC 6	188,155	752,621	2,538,990	564,466	0	0	4,044,232	0.3	1,600,829	0.2	XXX	4,044,232
14.7 Totals	21,091,856	149,017,981	323,569,140	146,858,488	152,190,499	0	792,727,964	54.4	479,372,741	52.4	XXX	792,727,964
14.8 Line 14.7 as a % of Col. 7	2.7	18.8	40.8	18.5	19.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	1.4	10.2	22.2	10.1	10.4	0.0	54.4	XXX	XXX	XXX	XXX	54.4

(a) Includes $ 515,049,277 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 82,449,106 current year of bonds with Z designations and $ 38,811,600 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 $ 480,021 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 1,188,070 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 $ 499,931 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 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	499,931	25,182,934	2,754,906	0	0	XXX	28,437,772	1.9	29,792,917	3.3	28,437,772	0
1.02 Residential Mortgage-Backed Securities	1,343,687	5,374,744	6,718,430	13,436,861	38,551,128	XXX	65,424,851	4.5	50,377,782	5.5	65,424,851	0
1.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
1.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
1.05 Totals	1,843,618	30,557,679	9,473,337	13,436,861	38,551,128	XXX	93,862,623	6.4	80,170,699	8.8	93,862,623	0
2. All Other Governments												
2.01 Issuer Obligations	73,609	294,437	368,047	736,093	17,947,498	XXX	19,419,684	1.3	0	0.0	9,704,855	9,714,828
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
2.05 Totals	73,609	294,437	368,047	736,093	17,947,498	XXX	19,419,684	1.3	0	0.0	9,704,855	9,714,828
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	48,125	192,498	642,226	5,348,799	0	XXX	6,231,647	0.4	5,881,979	0.6	6,231,647	0
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
3.05 Totals	48,125	192,498	642,226	5,348,799	0	XXX	6,231,647	0.4	5,881,979	0.6	6,231,647	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	0	197,922	0	10,000,000	XXX	10,197,922	0.7	0	0.0	197,922	10,000,000
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
4.05 Totals	0	0	197,922	0	10,000,000	XXX	10,197,922	0.7	0	0.0	197,922	10,000,000
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	146,156	784,177	4,817,554	3,736,558	10,084,630	XXX	19,569,075	1.3	14,775,866	1.6	19,569,075	0
5.02 Residential Mortgage-Backed Securities	109,409	293,292	154,742	64,634	0	XXX	622,076	0.0	1,413,399	0.2	622,076	0
5.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	265,446	0.0		0
5.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	81,693	0.0		0
5.05 Totals	255,565	1,077,468	4,972,296	3,801,191	10,084,630	XXX	20,191,151	1.4	16,536,404	1.8	20,191,151	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	4,367,439	85,123,723	176,665,765	116,605,545	433,354,342	XXX	816,116,814	56.0	409,763,067	44.8	469,942,249	346,174,565
6.02 Residential Mortgage-Backed Securities	1,451,859	3,665,042	1,290,807	316,770	216,624	XXX	6,941,102	0.5	21,702,488	2.4	6,232,334	708,767
6.03 Commercial Mortgage-Backed Securities	0	5,432,121	18,617,982		0	XXX	24,050,103	1.6	25,203,269	2.8	9,315,017	14,735,086
6.04 Other Loan-Backed and Structured Securities	19,934,987	107,367,909	223,385,254	66,881,710	18,199,725	XXX	435,769,585	29.9	330,709,004	36.2	38,689,044	397,080,541
6.05 Totals	25,754,285	201,588,795	419,959,808	183,804,025	451,770,690	XXX	1,282,877,604	88.0	787,377,828	86.1	524,178,645	758,698,959
7. Hybrid Securities												
7.01 Issuer Obligations	0	550,000	12,000,000	0	0	XXX	12,550,000	0.9	12,550,000	1.4	250,000	12,300,000
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
7.05 Totals	0	550,000	12,000,000	0	0	XXX	12,550,000	0.9	12,550,000	1.4	250,000	12,300,000
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	11,335,019	0	XXX	11,335,019	0.8	8,389,513	0.9	9,320,842	2,014,177
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		0
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		0
8.05 Affiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
8.06 Affiliated Bank Loans - Acquired						XXX	0	0.0	0	0.0		0
8.07 Totals	0	0	0	11,335,019	0	XXX	11,335,019	0.8	8,389,513	0.9	9,320,842	2,014,177

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		0	0.0	0	0.0		0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX	0	0.0	0	0.0		0
10.02 Unaffiliated Bank Loans - Acquired	0	1,797,011	0	0	0	XXX	1,797,011	0.1	3,754,989	0.4	1,797,011	0
10.03 Totals	0	1,797,011	0	0	0	XXX	1,797,011	0.1	3,754,989	0.4	1,797,011	0
11. Total Bonds Current Year												
11.01 Issuer Obligations	5,135,260	112,127,769	197,446,420	137,762,014	471,386,470	XXX	923,857,933	63.3	XXX	XXX	543,654,363	380,203,570
11.02 Residential Mortgage-Backed Securities	2,904,955	9,333,078	8,163,979	13,818,264	38,767,752	XXX	72,988,029	5.0	XXX	XXX	72,279,261	708,767
11.03 Commercial Mortgage-Backed Securities	0	5,432,121	18,617,982	0	0	XXX	24,050,103	1.6	XXX	XXX	9,315,017	14,735,086
11.04 Other Loan-Backed and Structured Securities	19,934,987	107,367,909	223,385,254	66,881,710	18,199,725	XXX	435,769,585	29.9	XXX	XXX	38,689,044	397,080,541
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
11.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
11.07 Unaffiliated Bank Loans	0	1,797,011	0	0	0	XXX	1,797,011	0.1	XXX	XXX	1,797,011	0
11.08 Totals	27,975,202	236,057,889	447,613,635	218,461,988	528,353,947	0	1,458,462,660	100.0	XXX	XXX	665,734,696	792,727,964
11.09 Line 11.08 as a % of Col. 7	1.9	16.2	30.7	15.0	36.2	0.0	100.0	XXX	XXX	XXX	45.6	54.4
12. Total Bonds Prior Year												
12.01 Issuer Obligations	15,889,767	77,380,654	80,565,718	69,733,025	237,584,178	XXX	XXX	XXX	481,153,343	52.6	321,677,325	159,476,019
12.02 Residential Mortgage-Backed Securities	6,600,581	17,964,543	11,459,164	12,157,629	25,311,752	XXX	XXX	XXX	73,493,669	8.0	60,494,660	12,999,009
12.03 Commercial Mortgage-Backed Securities	1,381,253	3,852,164	20,235,297	0	0	XXX	XXX	XXX	25,468,714	2.8	9,629,191	15,839,523
12.04 Other Loan-Backed and Structured Securities	20,660,453	83,065,496	208,256,485	18,375,713	432,550	XXX	XXX	XXX	330,790,697	36.2	39,732,506	291,058,190
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
12.07 Unaffiliated Bank Loans	970,928	2,784,061	0	0	0	XXX	XXX	XXX	3,754,989	0.4	3,754,989	0
12.08 Totals	45,502,982	185,046,918	320,516,663	100,266,368	263,328,481	0	XXX	XXX	914,661,412	100.0	435,288,671	479,372,741
12.09 Line 12.08 as a % of Col. 9	5.0	20.2	35.0	11.0	28.8	0.0	XXX	XXX	100.0	XXX	47.6	52.4
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	2,026,174	62,080,559	97,710,370	49,329,204	332,508,055	XXX	543,654,363	37.3	321,677,325	35.2	543,654,363	XXX
13.02 Residential Mortgage-Backed Securities	2,712,427	8,816,839	8,163,979	13,818,264	38,767,752	XXX	72,279,261	5.0	60,494,660	6.6	72,279,261	XXX
13.03 Commercial Mortgage-Backed Securities	0	5,432,121	3,882,896	0	0	XXX	9,315,017	0.6	9,629,191	1.1	9,315,017	XXX
13.04 Other Loan-Backed and Structured Securities	2,144,745	8,913,378	14,287,249	8,456,031	4,887,640	XXX	38,689,044	2.7	39,732,506	4.3	38,689,044	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
13.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
13.07 Unaffiliated Bank Loans	0	1,797,011	0	0	0	XXX	1,797,011	0.1	3,754,989	0.4	1,797,011	XXX
13.08 Totals	6,883,346	87,039,908	124,044,495	71,603,500	376,163,448	0	665,734,696	45.6	435,288,671	47.6	665,734,696	XXX
13.09 Line 13.08 as a % of Col. 7	1.0	13.1	18.6	10.8	56.5	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	0.5	6.0	8.5	4.9	25.8	0.0	45.6	XXX	XXX	XXX	45.6	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	3,109,086	50,047,210	99,736,049	88,432,810	138,878,415	XXX	380,203,570	26.1	159,476,019	17.4	XXX	380,203,570
14.02 Residential Mortgage-Backed Securities	192,529	516,239	0	0	0	XXX	708,767	0.0	12,999,009	1.4	XXX	708,767
14.03 Commercial Mortgage-Backed Securities	0	0	14,735,086	0	0	XXX	14,735,086	1.0	15,839,523	1.7	XXX	14,735,086
14.04 Other Loan-Backed and Structured Securities	17,790,242	98,454,532	209,098,005	58,425,679	13,312,084	XXX	397,080,541	27.2	291,058,190	31.8	XXX	397,080,541
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
14.08 Totals	21,091,856	149,017,981	323,569,140	146,858,488	152,190,499	0	792,727,964	54.4	479,372,741	52.4	XXX	792,727,964
14.09 Line 14.08 as a % of Col. 7	2.7	18.8	40.8	18.5	19.2	0.0	100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	1.4	10.2	22.2	10.1	10.4	0.0	54.4	XXX	XXX	XXX	XXX	54.4

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	318,864	318,864	0	0	0
2. Cost of short-term investments acquired	3,081,785	3,081,785	0	0	0
3. Accrual of discount	1,695	1,695	0	0	0
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	(82)	(82)	0	0	0
6. Deduct consideration received on disposals	2,901,313	2,901,313	0	0	0
7. Deduct amortization of premium	1,018	1,018	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other than temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	499,931	499,931	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	499,931	499,931	0	0	0

(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)			21,678,085
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	14,696,363		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	111,802		14,808,165
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	10,734,932		
	3.2 Section 2, Column 19	(4,595,311)		6,139,621
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			12,069,035
6.	Considerations received/(paid) on terminations, Section 2, Column 15			19,229,200
7.	Amortization:			
	7.1 Section 1, Column 19	0		
	7.2 Section 2, Column 21	0		0
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20	0		
	8.2 Section 2, Column 23	0		0
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18	0		
	9.2 Section 2, Column 20	0		0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			35,465,706
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			35,465,706

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)	
3.1	Add:	
	Change in 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 variation margin on open contracts - All other	
	3.13 Section 1, Column 18, current year minus	
	3.14 Section 1, Column 18, prior year	
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	
	3.24 Section 1, Column 19, prior year plus	
	3.25 SSAP No. 108 Adjustments	
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)	
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)	
	4.23 SSAP No. 108 Adjustments	
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)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

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	35,465,741	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		35,465,741
4.	Part D, Section 1, Column 6	59,404,490	
5.	Part D, Section 1, Column 7	(23,919,407)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(19,342)

		Fair Value Check	
7.	Part A, Section 1, Column 16	32,730,816	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		32,730,816
10.	Part D, Section 1, Column 9	59,404,490	
11.	Part D, Section 1, Column 10	(26,654,331)	
12	Total (Line 9 minus Line 10 minus Line 11)		(19,342)

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	2,258,090	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	2,255,164	
16.	Total (Line 13 plus Line 14 minus Line 15)		2,926

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	4,155,536	0	4,155,536	0
2. Cost of cash equivalents acquired	729,342,952	728,992,603	350,349	0
3. Accrual of discount	6,460	6,460	0	0
4. Unrealized valuation increase (decrease)	0			
5. Total gain (loss) on disposals	(36)	(36)	0	0
6. Deduct consideration received on disposals	729,013,887	728,999,028	14,859	0
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other than temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,491,026	0	4,491,026	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	4,491,026	0	4,491,026	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

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				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of 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
10148		Victoria	TX		05/14/2020	4.040	9,533,254	0	(8,882)	0	0	0	14,830,000	03/23/2020
10149		Ventura	CA		05/29/2020	3.669	6,044,324	0	(765)	0	0	0	0	
10150		Newport Beach	CA		08/31/2020	4.256	13,151,800	0	(4,541)	0	0	0	85,760,000	07/02/2020
10151		Cincinnati	OH		07/16/2020	4.189	8,858,340	0	(3,682)	0	0	0	12,300,000	05/20/2020
10153		Pearland	TX		07/30/2020	3.918	3,450,787	0	(2,211)	0	0	0	6,000,000	07/07/2020
10166		Panama City	FL		02/25/2021	3.756	3,529,400	0	(748)	0	0	0	5,575,000	12/28/2020
10168		Phoenixville	PA		02/24/2021	3.531	3,813,290	0	(1,363)	0	0	0	6,500,000	12/14/2020
10169		Accokeek	MD		02/24/2021	3.653	10,446,432	0	(3,568)	0	0	0	17,000,000	12/23/2020
10170		Milwaukee	WI		03/04/2021	3.567	10,452,048	0	(1,318)	0	0	0	15,500,000	02/04/2021
10171		Milwaukee	WI		03/04/2021	3.565	5,988,386	0	(807)	0	0	0	8,710,000	02/04/2021
10172		Milwaukee	WI		03/04/2021	3.565	5,890,215	0	(794)	0	0	0	8,840,000	02/04/2021
10173		Milwaukee	WI		03/04/2021	3.565	5,153,938	0	(695)	0	0	0	7,610,000	02/04/2021
10179		Salt Lake City	UT		06/02/2021	3.760	14,092,581	0	0	0	0	0	23,900,000	05/03/2021
10181		Columbia	SC		07/01/2021	4.300	16,246,211	0	0	0	0	0	26,510,000	05/10/2021
10183		Orange	CA		07/29/2021	3.850	5,700,000	0	0	0	0	0	9,600,000	06/21/2021
10185		Seattle	WA		08/27/2021	3.700	6,967,992	0	0	0	0	0	19,500,000	07/22/2021
10191		Henderson	NV		11/01/2021	3.500	4,015,000	0	0	0	0	0	7,350,000	09/20/2021
10193		Los Angeles	CA		12/28/2021	5.023	11,800,000	0	0	0	0	0	0	
NSRE10152		Carlsbad	CA		06/04/2020	4.051	16,540,202	0	(6,397)	0	0	0	28,250,000	05/18/2020
NSRE10186		Coon Rapids	MN		10/21/2021	4.350	14,500,000	0	0	0	0	0	0	
0599999. Mortgages in good standing - Commercial mortgages-all other							176,174,201	0	(35,771)	0	0	0	303,735,000	XXX
0899999. Total Mortgages in good standing							176,174,201	0	(35,771)	0	0	0	303,735,000	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							176,174,201	0	(35,771)	0	0	0	303,735,000	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.
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					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
10166	Panama City	FL		02/25/2021	3.756	3,668,250	0	5,575,000
10168	Phoenixville	PA		02/24/2021	3.531	3,869,250	0	6,500,000
10169	Accokeek	MD		02/24/2021	9.924	10,450,000	0	17,000,000
10170	Milwaukee	WI		03/04/2021	3.567	10,700,000	0	15,500,000
10171	Milwaukee	WI		03/04/2021	3.565	6,130,500	0	8,710,000
10172	Milwaukee	WI		03/04/2021	3.565	6,030,000	0	8,840,000
10173	Milwaukee	WI		03/04/2021	3.565	5,276,250	0	7,610,000
10179	Salt Lake City	UT		06/02/2021	3.760	14,200,000	0	23,900,000
10181	Columbia	SC		07/01/2021	4.300	16,400,000	0	26,510,000
10183	Orange	CA		07/29/2021	3.850	5,700,000	0	9,600,000
10185	Seattle	WA		08/27/2021	3.700	7,000,000	0	19,500,000
10191	Henderson	NV		11/01/2021	3.500	4,015,000	0	7,350,000
10193	Los Angeles	CA		12/28/2021	5.023	11,800,000	0	0
NSRE10186	Coon Rapids	MN		10/21/2021	4.350	14,500,000	0	0
0599999. Mortgages in good standing - Commercial mortgages-all other						119,739,250	0	156,595,000
0899999. Total Mortgages in good standing						119,739,250	0	156,595,000
1699999. Total - Restructured Mortgages						0	0	0
2499999. Total - Mortgages with overdue interest over 90 days						0	0	0
3299999. Total - Mortgages in the process of foreclosure						0	0	0
3399999 - Totals						119,739,250	0	156,595,000

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				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
10149	Ventura	CA		05/29/2020		158,586	0	(778)	0	0	(778)	0	157,808	157,808	0	0	0
10151	Cincinnati	OH		07/16/2020		209,753	0	2,088	0	0	2,088	0	211,840	211,840	0	0	0
10153	Pearland	TX		07/30/2020		85,931	0	(405)	0	0	(405)	0	85,526	85,526	0	0	0
10166	Panama City	FL		02/25/2021		0	0	(687)	0	0	(687)	0	137,415	137,415	0	0	0
10168	Phoenixville	PA		02/24/2021		0	0	(272)	0	0	(272)	0	54,326	54,326	0	0	0
10170	Milwaukee	WI		03/04/2021		0	0	(1,152)	0	0	(1,152)	0	245,481	245,481	0	0	0
10171	Milwaukee	WI		03/04/2021		0	0	(703)	0	0	(703)	0	140,604	140,604	0	0	0
10172	Milwaukee	WI		03/04/2021		0	0	(692)	0	0	(692)	0	138,299	138,299	0	0	0
10173	Milwaukee	WI		03/04/2021		0	0	(605)	0	0	(605)	0	121,012	121,012	0	0	0
10179	Salt Lake City	UT		06/02/2021		0	0	0	0	0	0	0	107,419	107,419	0	0	0
10181	Columbia	SC		07/01/2021		0	0	0	0	0	0	0	153,789	153,789	0	0	0
10185	Seattle	WA		08/27/2021		0	0	0	0	0	0	0	32,008	32,008	0	0	0
0299999. Mortgages with partial repayments						454,269	0	(3,206)	0	0	(3,206)	0	1,585,526	1,585,526	0	0	0
0599999 - Totals						454,269	0	(3,206)	0	0	(3,206)	0	1,585,526	1,585,526	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	OAKTREE MEZZANINE V			DE	OAKTREE MEZZANINE V		01/24/2020	2	216,042	255,297	255,297	38,056	0	0	0	0	0	660,510	0.154
	CASTLELAKE INCOME OPPORTUNITIES LP			CYM	CASTLELAKE INCOME OPPORTUNITIES LP		06/29/2020		3,283,676	3,335,992	3,335,992	(142,951)	0	0	0	0	0	1,526,414	0.990
	AQUILINE FINANCIAL SERVICES FUND IV LP			CYM	AQUILINE FINANCIAL SERVICES FUND IV LP		07/13/2020	1	2,810,259	3,072,896	3,072,896	463,401	0	0	0	0	0	1,221,661	0.196
	OAK HILL CAPITAL PARTNERS V ONSHORE LP			CYM	OAK HILL CAPITAL PARTNERS V ONSHORE LP		12/07/2020	1	3,192,407	3,563,464	3,563,464	371,057	0	0	0	0	0	1,306,016	0.141
	CORSAIR ASSIST INVESTORS LP			DE	CORSAIR ASSIST INVESTORS LP		02/13/2020	5	3,085,619	2,738,941	2,738,941	(217,602)	0	0	0	0	0	0	4.281
	GRYPHON MEZZANINE PARTNERS II LP			DE	GRYPHON MEZZANINE PARTNERS II LP		12/20/2019	2	52,753	210,680	210,680	61,480	0	0	0	0	0	117,831	5.544
	CVC CRED PART US DIRECT LENDNG FND II (RN)LP			DE	CVC CRED PART US DIRECT LENDNG FND II (R		10/29/2018		62,861	62,861	62,861	0	0	0	0	0	0	22,871	0.000
	REDBIRD SERIES 2019, LP			DE	REDBIRD SERIES 2019, LP		03/27/2020	1	1,077,058	1,095,221	1,095,221	(21,396)	0	0	0	0	0	158,734	0.150
	GCG INVESTORS V			DE	GCG Investors V GP, LLC		10/14/2020	2	842,095	791,534	791,534	(50,561)	0	0	0	0	0	2,157,905	1.071
	KOHLBERG INVESTORS IX LP			DE	Kohlberg Management IX, LLC		12/18/2020	1	4,629,477	5,319,060	5,319,060	689,583	0	0	0	0	0	5,381,475	1.510
	HUNTER STREET FUND I LP			DE	HUNTER STREET FUND I LP		01/06/2021	1	10,011,905	10,303,368	10,303,368	291,463	0	0	0	0	0	417,140	4.000
	AURORA EQUITY PARTNERS VI			DE	Aurora Fund VI UGP LLC		04/23/2021	1	1,379,891	1,348,274	1,348,274	(31,617)	0	0	0	0	0	3,619,849	0.292
	CRESCENT DIRECT LENDING FUND III			DE	CDL Fund III GP LLC		08/19/2021		1,038,148	1,031,016	1,031,016	(7,132)	0	0	0	0	0	3,961,852	4.950
	GCG INVESTORS V AGGREGATOR LLC (OGLE)			US	GCG Investors V Aggregator LLC (Ogle)		09/02/2021	5	3,468,676	3,567,073	3,567,073	98,397	0	0	0	0	0	0	7.495
	BALANCE POINT LLC			DE	Balance Point LLC		10/14/2021	5	9,920,536	9,920,536	9,920,536	0	0	0	0	0	0	0	22.018
	KL STOCKTON CO-INVEST LP			DE	KLS Fund I GP LP		11/09/2021	5	3,750,000	3,750,000	3,750,000	0	0	0	0	0	0	0	12.500
	CASTLELAKE INCOME OPPORTUNITIES II LP			US	Castlelake, L.P.		12/27/2021		1,008,089	1,008,089	1,008,089	0	0	0	0	0	0	8,991,911	1.680
	OLYMPIA TOPCO LP			DE	OLYMPIA TOPCO LP		12/05/2019	1	500,000	352,613	352,613	(68,610)	0	0	0	0	0	0	0.160
	SAGEVIEW III LP			CYM	SAGEVIEW III LP		06/29/2020	1	2,869,599	2,889,343	2,889,343	76,850	0	0	0	0	0	5,140,205	1.335
	HPS SPECIALTY LOAN FUND V			CYM	HPS GP, Ltd.		03/05/2021		4,810,603	5,175,282	5,175,282	364,679	0	0	0	0	0	2,609,887	0.136
	CENTER OAK EQUITY FUND II			US	CENTER OAK EQUITY FUND II		05/25/2021	1	2,337,101	1,912,043	1,912,043	(425,058)	0	0	0	0	0	7,655,171	1.449
	HUNTER STREET RTL LP			DE	Hunter Street Master Fund I GP, LLC		11/29/2021	1	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	29.630
	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V LP			DE	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V		12/29/2021	1	945,132	945,132	945,132							5,079,327	4.074
1999999. Joint Venture Interests - Common Stock - Unaffiliated									66,291,927	67,648,714	67,648,714	1,490,039	0	0	0	0	0	50,028,759	XXX
	NCA REALTY FUND I LP			CA	NCA Realty Partners		12/14/2021		5,984,259	5,984,259	5,984,259	0	0	0	0	0	0	0	50.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated									5,984,259	5,984,259	5,984,259	0	0	0	0	0	0	0	XXX
878091-BF-3	TEACHERS INSURANCE AND ANNUITY ASSOCIATION OF AMER			NY	TEACHERS INSURANCE AND ANNUITY ASSOCIATI	1.D FE	05/03/2017		946,960	1,151,262	947,326	0	120	0	0	0	40,565	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated									946,960	1,151,262	947,326	0	120	0	0	0	40,565	0	XXX
	Thomas Smaxwell - Universal Life Policy						04/29/2011		534,381	425,857	534,381								100.000
	David Niroo - Universal Life Policy						04/29/2011		948,920	552,909	948,920								100.000
	Larry Vugteveen - Universal Life Policy						04/29/2011		297,047	195,051	297,047								100.000
	Michael Mitzen - Universal Life Policy						04/29/2011		1,202,337	1,004,340	1,202,337								100.000
2999999. Collateral Loans - Unaffiliated									2,982,685	2,178,157	2,982,685	0	0	0	0	0	0	0	XXX
4899999. Total - Unaffiliated									76,205,831	76,962,392	77,562,984	1,490,039	120	0	0	0	40,565	50,028,759	XXX
4999999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
5099999 - Totals									76,205,831	76,962,392	77,562,984	1,490,039	120	0	0	0	40,565	50,028,759	XXX

1.

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

1A	1A ...$	0	1B ...$	0	1C ...$	0	1D ...$	947,326	1E ...$	0	1F ...$	0	1G ...$	0		
1B	2A ...$	0	2B ...$	0	2C ...$	0										
1C	3A ...$	0	3B ...$	0	3C ...$	0										
1D	4A ...$	0	4B ...$	0	4C ...$	0										
1E	5A ...$	0	5B ...$	0	5C ...$	0										
1F	6 .....$	0														

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	OAKTREE MEZZANINE V		DE	OAKTREE MEZZANINE V	01/24/2020	2	0	151,290	0	0.154
	CASTLELAKE INCOME OPPORTUNITIES LP		CYM	CASTLELAKE INCOME OPPORTUNITIES LP	06/29/2020		0	740,362	0	0.990
	AQUILINE FINANCIAL SERVICES FUND IV LP		CYM	AQUILINE FINANCIAL SERVICES FUND IV LP	07/13/2020	1	0	1,771,457	0	0.196
	OAK HILL CAPITAL PARTNERS V ONSHORE LP		CYM	OAK HILL CAPITAL PARTNERS V ONSHORE LP	12/07/2020	1	0	2,746,275	0	0.141
	GRYPHON MEZZANINE PARTNERS II LP		DE	GRYPHON MEZZANINE PARTNERS II LP	12/20/2019	2	0	17,996	0	5.544
	CVC CRED PART US DIRECT LENDNG FND II (RN)LP		DE	CVC CRED PART US DIRECT LENDNG FND II (R	10/29/2018		0	34,249	0	0.000
	REDBIRD SERIES 2019, LP		DE	REDBIRD SERIES 2019, LP	03/27/2020	1	0	510,652	0	0.150
	GCG INVESTORS V		DE	GCG Investors V GP, LLC	10/14/2020	2	0	718,275	0	1.071
	KOHLBERG INVESTORS IX LP		DE	Kohlberg Management IX, LLC	12/18/2020	1	0	3,815,256	0	1.510
	HUNTER STREET FUND I LP		DE	HUNTER STREET FUND I LP	01/06/2021	1	6,979,342	3,077,692	0	4.000
	AURORA EQUITY PARTNERS VI		DE	Aurora Fund VI UGP LLC	04/23/2021	1	800,054	1,020,264	0	0.292
	CRESCENT DIRECT LENDING FUND III		DE	CDL Fund III GP LLC	08/19/2021		225,785	812,363	0	4.950
	GCG INVESTORS V AGGREGATOR LLC (OGLE)		US	GCG Investors V Aggregator LLC (Ogle)	09/02/2021	5	3,499,018	0	0	7.495
	BALANCE POINT LLC		DE	Balance Point LLC	10/14/2021	5	10,000,000	0	0	22.018
	KL STOCKTON CO-INVEST LP		DE	KLS Fund I GP LP	11/09/2021	5	3,750,000	0	0	12.500
	CASTLELAKE INCOME OPPORTUNITIES II LP		US	Castlelake, L.P.	12/27/2021		1,008,089	0	0	1.680
	SAGEVIEW III LP		CYM	SAGEVIEW III LP	06/29/2020	1	0	2,332,877	0	1.335
	HPS SPECIALTY LOAN FUND V		CYM	HPS GP, Ltd.	03/05/2021		1,500,000	3,470,070	0	0.136
	CENTER OAK EQUITY FUND II		US	CENTER OAK EQUITY FUND II	05/25/2021	1	726,996	1,610,105	0	1.449
	HUNTER STREET RTL LP		DE	Hunter Street Master Fund I GP, LLC	11/29/2021	1	5,000,000	0	0	29.630
	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V LP		DE	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V	12/29/2021	1	945,132	0	0	4.074
1999999. Joint Venture Interests - Common Stock - Unaffiliated							34,434,416	22,829,184	0	XXX
	NCA REALTY FUND I LP		CA	NCA Realty Partners	12/14/2021		5,984,259	0	0	50.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated							5,984,259	0	0	XXX
4899999. Total - Unaffiliated							40,418,675	22,829,184	0	XXX
4999999. Total - Affiliated							0	0	0	XXX
5099999 - Totals							40,418,675	22,829,184	0	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 Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	OAKTREE MEZZANINE V		DE	OAKTREE MEZZANINE V	01/24/2020	06/01/2021	66,828	0	0	0	0	0	0	66,828	66,828	0	0	0	(23,448)
	CASTLELAKE INCOME OPPORTUNITIES LP		CYM	CASTLELAKE INCOME OPPORTUNITIES LP	06/29/2020	07/08/2021	97,797	0	0	0	0	0	0	97,797	97,797	0	0	0	657,974
	OAK HILL CAPITAL PARTNERS V ONSHORE LP		CYM	OAK HILL CAPITAL PARTNERS V ONSHORE LP	12/07/2020	02/16/2021	59,638	0	0	0	0	0	0	59,638	59,638	0	0	0	0
	CVC CRED PART US DIRECT LENDNG FND II (RN)LP		DE	CVC CRED PART US DIRECT LENDNG FND II (R	10/29/2018	08/19/2021	559	0	0	0	0	0	0	559	559	0	0	0	0
	REDBIRD SERIES 2019, LP		DE	REDBIRD SERIES 2019, LP	03/27/2020	07/13/2021	89,449	0	0	0	0	0	0	89,449	89,449	0	0	0	288,017
	KOHLBERG INVESTORS IX LP		DE	Kohlberg Management IX, LLC	12/18/2020	03/17/2021	186,626	0	0	0	0	0	0	186,626	186,626	0	0	0	138,919
	HUNTER STREET FUND I LP		DE	HUNTER STREET FUND I LP	01/06/2021	05/05/2021	0	0	0	0	0	0	0	45,130	45,130	0	0	0	1,082,860
	AURORA EQUITY PARTNERS VI		DE	Aurora Fund VI UGP LLC	04/23/2021	06/03/2021	0	0	0	0	0	0	0	440,427	440,427	0	0	0	0
	GCG INVESTORS V AGGREGATOR LLC (OGLE)		US	GCG Investors V Aggregator LLC (Ogle)	09/02/2021	10/26/2021	0	0	0	0	0	0	0	30,342	30,342	0	0	0	0
	BALANCE POINT LLC		DE	Balance Point LLC	10/14/2021	10/29/2021	0	0	0	0	0	0	0	79,464	79,464	0	0	0	0
	HPS SPECIALTY LOAN FUND V		CYM	HPS GP, Ltd.	03/05/2021	05/28/2021	0	0	0	0	0	0	0	159,468	159,468	0	0	0	284,262
	GRYPHON MEZZANINE PARTNERS II LP		DE	GRYPHON MEZZANINE PARTNERS II LP	12/20/2019	12/17/2021	0	0	0	0	0	0	0	0	0	0	0	0	19,885
1999999. Joint Venture Interests - Common Stock - Unaffiliated							500,897	0	0	0	0	0	0	1,255,728	1,255,728	0	0	0	2,448,469
4899999. Total - Unaffiliated							500,897	0	0	0	0	0	0	1,255,728	1,255,728	0	0	0	2,448,469
4999999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
5099999 - Totals							500,897	0	0	0	0	0	0	1,255,728	1,255,728	0	0	0	2,448,469

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-3F-5	UNITED STATES TREASURY	0			1.A	519,169	105.0703	561,075	534,000	524,700	0	1,450	0	0	2.250	2.572	MN	1,560	12,015	01/17/2018	11/15/2027
912828-3F-5	UNITED STATES TREASURY	SD			1.A	1,918,025	105.0703	2,101,406	2,000,000	1,947,726	0	8,180	0	0	2.250	2.734	MN	23,168	27,675	05/04/2018	11/15/2027
912828-3F-5	UNITED STATES TREASURY				1.A	166,024	105.0703	184,924	176,000	169,532	0	907	0	0	2.250	2.936	MN	514	3,960	05/04/2018	11/15/2027
912828-6B-1	UNITED STATES TREASURY				1.A	114,930	108.1992	108,199	100,000	112,948	0	(1,763)	0	0	2.625	0.754	FA	992	2,625	11/13/2020	02/15/2029
912828-G3-8	UNITED STATES TREASURY				1.A	5,107,375	103.6992	5,405,217	5,212,400	5,160,544	0	17,223	0	0	2.250	2.611	MN	15,227	105,933	01/08/2019	11/15/2024
91282C-DK-4	UNITED STATES TREASURY				1.A	20,022,656	100.0000	20,000,000	20,000,000	20,022,391	0	(266)	0	0	1.250	1.226	MN	21,978	0	12/10/2021	11/30/2026
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						27,848,179	XXX	28,360,821	28,022,400	27,937,841	0	25,731	0	0	XXX	XXX	XXX	63,438	152,208	XXX	XXX
38380L-2A-0	GNR 2020-H04 IO - CMO/RMBS			3	1.A	3,884,724	7.5400	3,443,943	0	4,308,329	0	(593,821)	0	0	1.105	0.530	MON	42,051	768,276	04/23/2020	02/20/2070
38380L-7W-7	GNR 2020-H07 CI - CMO/RMBS			3	1.A	3,201,955	8.5200	2,977,023	0	3,438,718	0	(410,301)	0	0	1.184	0.927	MON	34,481	562,156	07/16/2020	04/20/2070
38380L-ZJ-5	GNR 2019-H14 GI - CMO/RMBS			3	1.A	739,064	5.8775	565,053	0	881,564	0	(121,598)	0	0	1.002	0.037	MON	8,028	146,637	07/01/2020	08/20/2069
38380Q-4T-6	GNR 2021-H09 EI - CMO/RMBS			3	1.A	5,561,270	5.0800	5,519,773	0	5,519,963	0	(114,015)	0	0	0.549	1.360	MON	49,711	155,887	08/27/2021	06/20/2071
38380Q-BM-3	GNR 2020-H09 IO - CMO/RMBS			3	1.A	2,815,667	6.7400	2,506,940	0	2,850,098	0	(377,796)	0	0	0.867	0.832	MON	26,887	514,810	05/29/2020	05/20/2070
38380Q-DB-5	GNR 2020-H11 IO - CMO/RMBS			3	1.A	1,594,898	7.3400	1,418,787	0	1,746,694	0	(194,795)	0	0	0.982	0.859	MON	15,811	264,317	06/25/2020	06/20/2070
38380Q-EN-8	GNR 2020-H12 LI - CMO/RMBS			3	1.A	3,255,309	9.4234	2,950,296	0	3,698,595	0	(470,471)	0	0	1.475	0.559	MON	38,471	543,248	01/29/2021	07/20/2070
38380Q-GL-0	GNR 2020-H13 GI - CMO/RMBS			3	1.A	5,283,095	9.4600	3,913,416	0	5,677,198	0	(579,869)	0	0	1.666	0.560	MON	57,419	772,786	08/14/2020	08/20/2070
38380Q-GV-8	GNR 2020-H13 DI - CMO/RMBS			3	1.A	4,081,104	10.1684	3,574,167	0	4,391,547	0	(595,517)	0	0	1.612	0.781	MON	47,204	770,760	08/20/2020	07/20/2070
38380Q-J7-8	GNR 2021-H05 IO - CMO/RMBS			3	1.A	5,950,015	7.2200	5,760,714	0	5,728,334	0	(244,544)	0	0	0.875	3.269	MON	58,208	350,894	05/11/2021	03/20/2071
38380Q-JJ-2	GNR 2020-H15 IO - CMO/RMBS			3	1.A	4,027,528	8.7800	3,617,982	0	4,319,368	0	(507,687)	0	0	1.249	0.697	MON	42,890	662,130	08/27/2020	08/20/2070
38380Q-LR-1	GNR 2020-H16 IM - CMO/RMBS			3	1.A	5,854,096	9.0500	5,233,296	0	6,243,809	0	(746,295)	0	0	1.340	0.834	MON	64,571	979,681	09/16/2020	09/20/2070
38380Q-NM-0	GN-20H17D-IO - CMO/RMBS			3	1.A	5,607,541	7.5900	4,927,752	0	5,723,610	0	(684,527)	0	0	1.077	1.119	MON	58,257	896,214	11/17/2020	10/20/2070
38380Q-QX-3	GNR 2020-H18 IO - CMO/RMBS			3	1.A	5,334,888	8.6700	5,008,102	0	5,357,548	0	(627,094)	0	0	1.247	1.143	MON	60,032	827,878	12/17/2020	11/20/2070
38380Q-XQ-0	GNR 2021-H02 IO - CMO/RMBS			3	1.A	5,713,384	7.7700	5,705,598	0	5,539,477	0	(320,436)	0	0	1.102	2.280	MON	67,410	494,224	01/26/2021	01/20/2071
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						62,904,535	XXX	57,122,842	0	65,424,851	0	(6,588,766)	0	0	XXX	XXX	XXX	671,430	8,709,899	XXX	XXX
0599999. Total - U.S. Government Bonds						90,752,715	XXX	85,483,663	28,022,400	93,362,692	0	(6,563,035)	0	0	XXX	XXX	XXX	734,868	8,862,108	XXX	XXX
168863-DL-9	CHILE, GOVERNMENT OF		C	2	1.F FE	4,015,258	104.0000	4,128,800	3,970,000	4,014,822	0	(436)	0	0	3.500	3.436	JJ	60,212	69,475	06/03/2021	01/25/2050
445545-AN-6	HUNGARY (GOVERNMENT)		C		2.B FE	2,011,713	98.3746	2,041,273	2,075,000	2,012,004	0	292	0	0	3.125	3.286	MS	18,012	0	10/08/2021	09/21/2051
455780-CB-0	INDONESIA, REPUBLIC OF (GOVERNMENT)		C		2.B FE	2,032,375	120.9763	2,147,330	1,775,000	2,031,174	0	(1,201)	0	0	4.750	3.857	JJ	38,175	0	10/08/2021	07/18/2047
46513Y-JJ-8	ISRAEL, STATE OF (GOVERNMENT)		C		1.E FE	1,632,538	122.3880	1,682,835	1,375,000	1,631,186	0	(1,352)	0	0	4.125	3.080	JJ	25,839	0	10/08/2021	01/17/2048
718286-CB-1	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT		C		2.B FE	2,041,163	108.9461	2,151,686	1,975,000	2,040,726	0	(437)	0	0	3.700	3.469	FA	30,245	0	10/08/2021	02/02/2042
74727P-BB-6	QATAR, STATE OF (GOVERNMENT)		C	1	1.D FE	3,988,000	131.0640	4,194,048	3,200,000	3,978,370	0	(9,630)	0	0	4.817	3.434	MS	45,815	77,072	06/04/2021	03/14/2049
74730D-AD-5	QATAR ENERGY		C	1,2	1.D FE	1,693,200	102.9368	1,749,926	1,700,000	1,693,280	0	80	0	0	3.300	3.321	JJ	26,336	0	10/07/2021	07/12/2051
760942-BA-9	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN		C		2.C FE	2,020,000	132.0510	2,112,816	1,600,000	2,018,122	0	(1,878)	0	0	5.100	3.594	JD	2,947	40,800	10/08/2021	06/18/2050
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						19,434,246	XXX	20,208,713	17,670,000	19,419,684	0	(14,562)	0	0	XXX	XXX	XXX	247,580	187,347	XXX	XXX
1099999. Total - All Other Government Bonds						19,434,246	XXX	20,208,713	17,670,000	19,419,684	0	(14,562)	0	0	XXX	XXX	XXX	247,580	187,347	XXX	XXX
13063B-JC-7	CALIFORNIA ST			1	1.C FE	5,528,466	172.3810	6,378,097	3,700,000	5,280,623	0	(53,550)	0	0	7.600	4.274	MN	46,867	281,200	12/19/2016	11/01/2040
13063D-C4-8	CALIFORNIA ST				1.C FE	201,778	100.0600	200,120	200,000	201,603	0	(175)	0	0	1.700	1.561	FA	1,417	1,001	04/19/2021	02/01/2028
452151-LF-8	ILLINOIS ST				2.B FE	543,916	115.5880	664,631	575,000	549,421	0	1,614	0	0	5.100	5.634	JD	2,444	29,325	11/27/2018	06/01/2033
70914P-W7-3	PENNSYLVANIA (COMMONWEALTH OF)			1	1.D FE	200,364	98.3750	196,750	200,000	200,000	0	(364)	0	0	1.625	1.625	FA	1,354	641	05/06/2021	08/01/2028
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						6,474,524	XXX	7,439,598	4,675,000	6,231,647	0	(52,474)	0	0	XXX	XXX	XXX	52,081	312,167	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						6,474,524	XXX	7,439,598	4,675,000	6,231,647	0	(52,474)	0	0	XXX	XXX	XXX	52,081	312,167	XXX	XXX
649660-SE-1	NEW YORK N Y			1	1.C FE	197,714	98.5460	197,092	200,000	197,922	0	208	0	0	1.623	1.791	FA	1,353	1,848	04/19/2021	08/01/2028
92778*-AA-5	Virginia Commonwealth University Health				1.A	10,000,000	100.0428	10,004,282	10,000,000	10,000,000	0	0	0	0	3.008	3.008	MON	13,369	125,333	07/15/2021	09/15/2049
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						10,197,714	XXX	10,201,374	10,200,000	10,197,922	0	208	0	0	XXX	XXX	XXX	14,721	127,181	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						10,197,714	XXX	10,201,374	10,200,000	10,197,922	0	208	0	0	XXX	XXX	XXX	14,721	127,181	XXX	XXX
072024-PY-2	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1	1.E FE	4,291,858	176.3550	5,405,281	3,065,000	4,201,978	0	(18,730)	0	0	6.907	4.574	AO	52,925	211,700	12/19/2016	10/01/2050
13077D-NL-2	CALIFORNIA ST UNIV REV			1,2	1.D FE	2,000,000	102.3460	2,046,920	2,000,000	2,000,000	0	0	0	0	3.267	3.267	MN	10,890	73,326	08/27/2020	11/01/2060
13077D-RW-4	CALIFORNIA ST UNIV REV				1.D FE	4,999,714	100.8670	5,043,350	5,000,000	4,999,678	0	(36)	0	0	2.719	2.719	MN	22,658	34,743	07/09/2021	11/01/2052
341271-AE-4	FLORIDA ST BRD ADMIN FIN CORP REV			1	1.C FE	201,954	99.7500	199,500	200,000	201,754	0	(200)	0	0	1.705	1.538	JJ	1,705	1,705	04/29/2021	07/01/2027

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
39081J-DZ-8	GREAT LAKES WTR AUTH MICH WTR SUPPLY SYS			1,2	1.E FE	1,575,000	105.8110	1,666,523	1,575,000	1,575,000	0	0	0	0	3.473	3.473	JJ	27,350	62,145	05/01/2020	07/01/2041
59261A-G7-6	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	1,306,174	136.8920	1,786,441	1,305,000	1,306,090	0	(26)	0	0	5.175	5.169	MN	8,629	67,534	05/08/2020	11/15/2049
646136-6R-7	NEW JERSEY ST TRANSN TR FD AUTH			1	2.A FE	865,000	110.8670	959,000	865,000	865,000	0	0	0	0	4.081	4.081	JD	1,569	35,301	12/05/2019	06/15/2039
64971X-JC-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	201,583	105.5910	195,343	185,000	199,554	0	(2,030)	0	0	2.880	1.199	MN	888	5,328	04/19/2021	11/01/2026
64990G-WR-9	NEW YORK STATE DORMITORY AUTHORITY			1	1.E FE	111,380	103.4460	108,618	105,000	110,724	0	(656)	0	0	2.526	1.490	JJ	1,326	1,326	04/29/2021	07/01/2027
650117-AA-2	NEW YORK TRANSN DEV CORP LEASE REV			1	1.E FE	1,410,000	109.1740	1,539,353	1,410,000	1,410,000	0	0	0	0	4.248	4.248	MS	19,966	62,870	04/09/2020	09/01/2035
73358W-F8-2	PORT AUTH N Y & N J			1	1.E FE	1,300,000	125.4000	1,630,200	1,300,000	1,300,000	0	0	0	0	4.229	4.229	AO	11,606	54,977	04/27/2017	10/15/2057
86657M-BK-1	SUMTER LANDING CMNTY DEV DIST FLA RECREA			1	1.E FE	1,200,000	114.6540	1,375,848	1,200,000	1,200,000	0	0	0	0	4.172	4.172	AO	12,516	50,064	11/04/2016	10/01/2047
91412H-GF-4	UNIVERSITY CALIF REVS			1,2	1.C FE	199,210	98.1930	196,386	200,000	199,298	0	88	0	0	1.316	1.384	MN	336	2,632	04/20/2021	05/15/2027
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						19,661,873	XXX	22,152,763	18,410,000	19,569,075	0	(21,589)	0	0	XXX	XXX	XXX	172,365	663,650	XXX	XXX
312910-UP-5	FHR 1303 L - CMO/RMBS			4	1.A	531	101.1683	468	463	466	0	(12)	0	0	8.250	4.299	MON	3	63	04/28/2011	06/15/2022
31329R-6V-8	FH Q06884 - RMBS			4	1.A	530,682	108.0757	557,531	515,871	527,175	0	2,393	0	0	3.500	2.973	MON	1,505	19,256	03/29/2012	03/01/2042
31339B-M8-9	FHR 2332G ZL - CMO/RMBS			4	1.A	92,455	113.1373	112,695	99,609	94,314	0	(78)	0	0	6.500	8.543	MON	540	6,475	07/31/2016	07/15/2031
31358P-HV-2	FNR G9235 EB - CMO/RMBS			4	1.A	148	101.0917	133	131	122	0	(10)	0	0	7.500	3.927	MON	1	10	04/28/2011	07/25/2022
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						623,816	XXX	670,827	616,074	622,076	0	2,293	0	0	XXX	XXX	XXX	2,048	25,804	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						20,285,688	XXX	22,823,590	19,026,074	20,191,151	0	(19,295)	0	0	XXX	XXX	XXX	174,413	689,454	XXX	XXX
00185A-AG-9	AON PLC		C	1,2	2.A FE	309,515	123.0870	307,718	250,000	306,925	0	(1,742)	0	0	4.600	3.165	JD	543	11,500	06/30/2020	06/14/2044
001948-AA-2	APH FINANCE 1, LLC 4.77 07-2029				1.G PL	1,000,000	116.4245	1,164,245	1,000,000	1,000,000	0	0	0	0	4.770	4.770	JAJO	11,130	47,700	06/07/2019	07/07/2039
00206R-CQ-3	AT&T INC			1,2	2.B FE	3,931,515	121.1398	4,239,894	3,500,000	3,911,425	0	(9,883)	0	0	4.750	3.982	MN	21,243	166,250	12/05/2019	05/15/2046
00206R-GL-0	AT&T INC			1,2	2.B FE	671,412	111.0450	777,315	700,000	679,553	0	2,825	0	0	4.100	4.653	FA	10,842	28,700	12/28/2018	02/15/2028
00206R-JZ-6	AT&T INC			1,2	2.B FE	258,653	103.0564	257,641	250,000	258,201	0	(302)	0	0	3.500	3.266	JD	729	8,750	06/24/2020	06/01/2041
002824-BP-4	ABBOTT LABORATORIES			1,2	1.F FE	566,317	97.2319	559,083	575,000	567,379	0	916	0	0	1.150	1.377	JJ	2,774	5,721	04/19/2021	01/30/2028
00287Y-BF-5	ABBVIE INC			1,2	2.B FE	1,656,584	113.1700	1,929,549	1,705,000	1,669,414	0	4,417	0	0	4.250	4.608	MN	9,460	72,463	10/29/2019	11/14/2028
00287Y-DB-2	ABBVIE INC			1,2	2.B FE	1,037,257	125.0949	1,157,127	925,000	1,032,690	0	(2,856)	0	0	4.750	3.967	MS	12,937	43,938	05/14/2020	03/15/2045
00401M-AB-2	ABU DHABI CRUDE OIL PIPELINE LLC		C	1	1.C FE	4,554,030	118.2094	4,621,988	3,910,000	4,540,229	0	(13,801)	0	0	4.600	3.381	JD	90,430	79,580	08/19/2021	11/02/2047
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS CORP			1,2	1.C FE	195,939	111.7640	195,587	175,000	194,096	0	(1,843)	0	0	3.829	1.997	FA	2,531	3,350	04/29/2021	08/15/2028
015271-AX-7	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	925,810	99.1582	991,582	1,000,000	926,867	0	1,057	0	0	3.000	3.395	MN	3,583	22,500	04/01/2021	05/18/2051
018522-M*-0	ALLETE INC. 3.30 08-2050				1.F	10,000,000	105.1447	10,514,470	10,000,000	10,000,000	0	0	0	0	3.300	3.300	JJ	142,083	328,167	08/03/2020	08/01/2050
02209S-AR-4	ALTRIA GROUP INC				2.B FE	3,541,470	115.7341	3,472,022	3,000,000	3,516,008	0	(13,829)	0	0	5.375	4.175	JJ	67,635	161,250	02/07/2020	01/31/2044
023135-BR-6	AMAZON.COM INC			1,2	1.D FE	223,142	98.6678	222,003	225,000	223,346	0	205	0	0	1.200	1.341	JD	210	2,700	04/19/2021	06/03/2027
023135-BT-2	AMAZON.COM INC			1,2	1.D FE	205,371	95.6054	215,112	225,000	205,652	0	281	0	0	2.500	2.949	JD	438	5,625	05/06/2021	06/03/2050
023135-CB-0	AMAZON.COM INC			1,2	1.D FE	1,720,128	107.2222	1,876,389	1,750,000	1,720,508	0	381	0	0	3.100	3.189	MN	7,384	27,125	05/19/2021	05/12/2051
025537-AN-1	AMERICAN ELECTRIC POWER COMPANY INC			1,2	2.B FE	501,388	97.5912	487,956	500,000	501,151	0	(131)	0	0	2.300	2.268	MS	3,833	11,500	03/03/2020	03/01/2030
026874-DA-2	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	1,386,140	123.5170	1,729,239	1,400,000	1,387,775	0	401	0	0	4.500	4.562	JJ	28,875	63,000	11/16/2016	07/16/2044
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	2,984,820	125.0977	3,752,930	3,000,000	2,985,750	0	398	0	0	4.375	4.404	JD	365	131,250	05/06/2020	06/30/2050
03040W-AT-2	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	452,233	119.7280	568,708	475,000	453,523	0	411	0	0	4.200	4.493	MS	6,650	19,950	11/20/2018	09/01/2048
031162-CZ-1	AMGEN INC			1,2	2.A FE	984,160	96.9622	969,622	1,000,000	984,567	0	407	0	0	2.000	2.172	JJ	7,889	0	09/13/2021	01/15/2032
032654-AX-3	ANALOG DEVICES INC			1,2	1.G FE	1,688,270	103.1076	1,752,828	1,700,000	1,688,326	0	56	0	0	2.950	2.985	AO	11,980	0	10/08/2021	10/01/2051
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.B FE	265,259	120.8539	332,348	275,000	266,341	0	424	0	0	4.700	5.014	FA	5,385	12,925	05/10/2019	02/01/2036
035240-AR-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	1,006,350	120.2062	1,202,062	1,000,000	1,005,208	0	(399)	0	0	4.900	4.827	JJ	21,506	49,000	01/16/2019	01/23/2031
035242-AN-6	ANHEUSER-BUSCH INBEV FINANCE INC			1,2	2.B FE	3,652,865	125.9270	4,312,999	3,425,000	3,630,798	0	(4,668)	0	0	4.900	4.485	FA	69,927	167,825	11/22/2016	02/01/2046
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE INC			1	2.B FE	69,486	120.2146	72,129	60,000	68,937	0	(259)	0	0	4.625	3.638	FA	1,156	2,775	10/29/2019	02/01/2044
03761U-AH-9	APOLLO INVESTMENT CORP			1,2	2.C FE	3,994,880	99.3772	3,975,088	4,000,000	3,995,304	0	424	0	0	4.500	4.529	JJ	82,500	0	07/09/2021	07/16/2026
037833-EC-0	APPLE INC			1,2	1.B FE	412,773	97.2165	413,170	425,000	413,962	0	1,190	0	0	1.200	1.649	FA	2,026	2,550	04/19/2021	02/08/2028
037833-EF-3	APPLE INC			1,2	1.B FE	2,263,482	98.7093	2,443,055	2,475,000	2,266,280	0	2,798	0	0	2.650	3.092	FA	26,053	32,794	05/19/2021	02/08/2051
037833-EK-2	APPLE INC			1,2	1.B FE	9,989,800	99.3328	9,933,277	10,000,000	9,989,890	0	90	0	0	2.700	2.705	FA	109,500	0	07/29/2021	08/05/2051
03835V-AG-1	APTIV PLC		C	1,2	2.B FE	1,193,294	113.4487	1,321,678	1,165,000	1,186,690	0	(2,580)	0	0	4.350	4.040	MS	14,922	50,678	06/06/2019	03/15/2029
038923-AW-8	ARBOR REALTY TRUST INC			1,2	1.F PL	10,000,000	100.3647	10,036,466	10,000,000	10,000,000	0	0	0	0	5.000	4.998	AO	84,722	250,000	04/30/2021	04/30/2026
038923-AX-6	ARBOR REALTY TRUST INC				1.F PL	5,000,000	98.0497	4,902,484	5,000,000	5,000,000	0	0	0	0	4.500	4.503	MS	75,625	0	08/31/2021	09/01/2026
03939A-AA-5	ARCH CAPITAL GROUP LTD		C	1,2	2.A FE	2,071,559	107.3717	2,147,433	2,000,000	2,069,440	0	(1,402)	0	0	3.635	3.441	JD	202	72,700	06/29/2020	06/30/2050
03939C-AB-9	ARCH CAPITAL FINANCE LLC			1,2	2.A FE	3,025,000	129.7233	3,924,131	3,025,000	3,025,000	0	0	0	0	5.031	5.030	JD	6,764	152,188	11/29/2016	12/15/2046

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03980@-AC-0	Ardent Mills LLC				2.B YE	1,000,000	111.2683	1,112,683	1,000,000	1,000,000	0	0	0	0	4.090	4.089	JD	1,818	40,900	12/14/2017	12/14/2032
04019V-AB-8	ARES PBN FINANCE CO LLC				2.B PL	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	6.000	6.000	N/A	80,833	0	09/21/2021	10/15/2036
040555-DA-9	ARIZONA PUBLIC SERVICE CO			1,2	1.G FE	1,077,038	104.3067	1,095,220	1,050,000	1,077,003	0	(47)	0	0	3.500	3.354	JD	3,063	21,000	11/29/2021	12/01/2049
04317@-BS-6	ARTHUR J GALLAGHER & CO SR NOTE SERIES P				2.B PL	2,000,000	109.0379	2,180,759	2,000,000	2,000,000	0	0	0	0	3.990	3.990	JJ	33,472	79,800	01/30/2020	01/30/2030
04365X-AA-6	ASCOT GROUP LTD		C	1,2	2.C FE	2,195,000	102.9272	2,259,252	2,195,000	2,195,000	0	0	0	0	4.250	4.249	JD	4,146	93,288	12/09/2020	12/15/2030
046353-AZ-1	ASTRAZENECA PLC		C	1,2	2.A FE	399,701	105.2262	394,598	375,000	399,505	0	(196)	0	0	3.000	2.674	MN	1,031	5,625	08/18/2021	05/28/2051
04636N-AB-9	ASTRAZENECA FINANCE LLC			1,2	1.G FE	1,156,810	100.8140	1,134,158	1,125,000	1,155,719	0	(1,091)	0	0	2.250	1.923	MN	2,320	11,531	11/29/2021	05/28/2031
049560-AP-0	ATMOS ENERGY CORP			1,2	1.G FE	994,990	122.4544	1,224,544	1,000,000	995,311	0	131	0	0	4.300	4.330	AO	10,750	43,000	10/01/2018	10/01/2048
053484-AB-7	AVALONBAY COMMUNITIES INC			1,2	1.G FE	840,457	98.9850	841,373	850,000	840,532	0	76	0	0	2.050	2.174	JJ	5,131	0	11/29/2021	01/15/2032
053611-AK-5	AVERY DENNISON CORP			1,2	2.B FE	626,355	101.4491	634,057	625,000	626,609	0	133	0	0	2.650	2.613	AO	2,806	11,263	11/29/2021	04/30/2030
054561-AM-7	EQUITABLE HOLDINGS INC			1,2	2.B FE	3,989,664	125.2996	4,602,255	3,673,000	3,977,658	0	(5,935)	0	0	5.000	4.455	AO	36,220	183,650	01/28/2020	04/20/2048
05523R-AE-7	BAE SYSTEMS PLC		C	1,2	2.B FE	763,662	97.7142	757,285	775,000	763,978	0	247	0	0	3.000	3.075	MS	6,846	23,250	09/08/2020	09/15/2050
05526D-BF-1	BAT CAPITAL CORP			1,2	2.B FE	2,411,382	104.9078	2,307,971	2,200,000	2,406,068	0	(4,654)	0	0	4.540	3.949	FA	37,732	99,880	11/13/2020	08/15/2047
05531G-AB-7	TRUIST FINANCIAL CORP			2	1.G FE	224,404	110.2095	220,419	200,000	222,389	0	(2,015)	0	0	3.875	2.170	MS	2,196	3,875	04/19/2021	03/19/2029
05578D-AG-7	BPCE SA		C		1.E FE	1,850,606	106.4636	1,836,496	1,725,000	1,759,586	0	(14,349)	0	0	4.000	3.084	AO	14,567	69,000	08/01/2016	04/15/2024
06051G-GA-1	BANK OF AMERICA CORP			1,2	1.G FE	216,082	106.5027	213,005	200,000	214,123	0	(1,959)	0	0	3.248	1.710	AO	1,263	3,248	04/19/2021	10/21/2027
06051G-HA-0	BANK OF AMERICA CORP			1,2,5	1.G FE	978,670	117.1465	1,288,612	1,100,000	984,723	0	2,103	0	0	3.946	4.629	JJ	19,050	43,406	12/28/2018	01/23/2049
06051G-JA-8	BANK OF AMERICA CORP			1,2,5	1.G FE	4,000,000	120.5658	4,822,631	4,000,000	4,000,000	0	0	0	0	4.083	4.083	MS	45,820	163,320	03/17/2020	03/20/2051
06051G-JB-6	BANK OF AMERICA CORP			1,2,5	1.F FE	3,250,000	101.1212	3,286,440	3,250,000	3,250,000	0	0	0	0	2.592	2.592	AO	14,508	84,240	04/22/2020	04/29/2031
06051G-JN-0	BANK OF AMERICA CORP			1,2,5	1.F FE	207,566	110.7729	221,546	200,000	207,434	0	(132)	0	0	3.483	3.283	MS	2,090	3,522	05/06/2021	03/13/2052
06652V-AA-7	BANR 5.000 06/30/30 '25 FRN			5	2.B FE	5,000,000	104.3003	5,215,016	5,000,000	5,000,000	0	0	0	0	5.000	5.001	JD	694	250,000	06/25/2020	06/30/2030
07177M-AN-3	BAXALTA INC			1,2	2.B FE	1,507,590	133.2043	1,864,860	1,400,000	1,497,157	0	(2,195)	0	0	5.250	4.750	JD	1,633	73,500	12/07/2016	06/23/2045
07274E-AG-8	BAYER US FINANCE LLC			1	2.B FE	1,537,155	104.5413	1,568,119	1,500,000	1,511,672	0	(3,950)	0	0	3.375	3.079	AO	11,672	50,625	07/31/2016	10/08/2024
075887-BX-6	BECTON DICKINSON AND CO			1,2	2.C FE	829,405	126.4949	1,075,206	850,000	830,789	0	452	0	0	4.669	4.824	JD	2,756	39,687	06/27/2018	06/06/2047
0778FP-AH-2	BELL TELEPHONE COMPANY OF CANADA OR BELL		C	1,2	2.A FE	3,473,582	102.3249	3,453,466	3,375,000	3,473,057	0	(526)	0	0	3.200	3.049	FA	41,700	0	09/22/2021	02/15/2052
084659-AM-3	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	217,442	107.0677	214,135	200,000	215,734	0	(1,708)	0	0	3.250	1.866	AO	1,372	3,250	04/19/2021	04/15/2028
09261B-AB-6	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	2,916,864	95.8163	3,066,123	3,200,000	2,921,245	0	4,381	0	0	2.800	3.270	MS	22,649	44,800	03/30/2021	09/30/2050
09261B-AF-7	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	4,986,950	97.7275	4,886,377	5,000,000	4,987,062	0	112	0	0	2.850	2.863	FA	57,792	0	07/29/2021	08/05/2051
09659W-2C-7	BNP PARIBAS SA		C		1.G FE	931,690	106.6027	1,066,027	1,000,000	954,110	0	6,775	0	0	3.500	4.395	MN	4,375	35,000	06/27/2018	11/16/2027
097023-CW-3	BOEING CO			1,2	2.C FE	575,000	135.8505	781,140	575,000	575,000	0	0	0	0	5.805	5.804	MN	5,563	33,379	04/30/2020	05/01/2050
097023-CY-9	BOEING CO			1,2	2.C FE	575,000	116.6182	670,555	575,000	575,000	0	0	0	0	5.150	5.149	MN	4,935	29,613	04/30/2020	05/01/2030
110122-CP-1	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	220,622	109.6035	219,207	200,000	218,962	0	(1,660)	0	0	3.400	2.001	JJ	2,928	3,400	04/19/2021	07/26/2029
110122-DQ-8	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	2,700,824	95.3850	2,646,934	2,775,000	2,703,566	0	2,742	0	0	1.450	1.765	MN	5,365	20,119	08/18/2021	11/13/2030
110122-DS-4	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	3,474,702	94.9870	3,656,999	3,850,000	3,480,006	0	5,304	0	0	2.550	3.052	MN	13,090	70,763	08/18/2021	11/13/2050
111021-AN-1	BRITISH TELECOMMUNICATIONS PLC		C	1,2	2.B FE	2,375,000	108.2601	2,571,177	2,375,000	2,375,000	0	0	0	0	4.250	4.250	MN	14,860	100,938	11/05/2019	11/08/2049
11134L-AR-0	BROADCOM CORP			1,2	2.C FE	381,943	106.9001	454,325	425,000	393,664	0	4,358	0	0	3.500	4.927	JJ	6,859	14,875	03/11/2019	01/15/2028
11135F-AZ-4	BROADCOM INC			1,2	2.C FE	645,197	109.1068	709,194	650,000	646,988	0	661	0	0	4.250	4.370	AO	5,832	27,625	03/29/2019	04/15/2026
125523-AH-3	CIGNA CORP			1,2	2.A FE	449,444	113.7401	511,830	450,000	449,603	0	72	0	0	4.375	4.390	AO	4,156	19,688	08/27/2019	10/15/2028
125523-AK-6	CIGNA CORP			1,2	2.A FE	1,397,185	129.6442	1,815,019	1,400,000	1,397,526	0	150	0	0	4.900	4.912	JD	3,049	68,600	08/27/2019	12/15/2048
125523-CK-4	CIGNA CORP			1,2	2.B FE	1,231,231	104.5285	1,280,474	1,225,000	1,231,325	0	39	0	0	3.400	3.371	MS	12,264	34,850	11/29/2021	03/15/2050
12564H-AB-1	CK HUTCHISON INTERNATIONAL (20) LTD		C	2	1.F FE	1,637,854	109.1620	1,692,011	1,550,000	1,637,442	0	(412)	0	0	3.375	3.072	MN	7,702	26,156	10/08/2021	05/08/2050
126408-HN-6	CSX CORP			1,2	2.A FE	468,711	129.1001	613,226	475,000	469,031	0	106	0	0	4.750	4.834	MN	2,883	22,563	11/20/2018	11/15/2048
126408-HR-7	CSX CORP			1,2	2.A FE	29,039	106.0220	31,807	30,000	29,082	0	20	0	0	3.350	3.524	MS	296	1,005	10/29/2019	09/15/2049
126650-CY-4	CVS HEALTH CORP			1,2	2.B FE	3,492,570	122.2189	3,666,566	3,000,000	3,457,758	0	(21,539)	0	0	4.780	3.509	MS	38,240	143,400	05/08/2020	03/25/2038
126650-CZ-1	CVS HEALTH CORP			1,2	2.B FE	748,613	131.1700	950,982	725,000	747,346	0	(402)	0	0	5.050	4.839	MS	9,763	36,613	06/27/2018	03/25/2048
127055-AK-7	CABOT CORP			1,2	2.B FE	124,811	104.8411	131,051	125,000	124,905	0	20	0	0	3.400	3.418	MS	1,251	4,250	09/06/2016	09/15/2026
127128-AA-0	SETZER PROPERTIES BLUEGRASS V, LLC SR SE				1.F	2,024,343	137.6682	2,705,705	1,965,381	2,021,908	0	(231)	0	0	4.960	4.810	MON	2,979	97,604	12/19/2018	04/20/2064
12719#-AA-1	VA-LANSING LEASE FINANCE TRUST A-1 3.376				1.B	1,930,470	108.8915	2,102,118	1,930,470	1,930,470	0	0	0	0	3.376	3.376	MON	2,897	65,173	01/13/2020	08/15/2040
12720@-AA-0	VA-GAYLORD LEASE FINANCE TRUST A-1 3.376				1.B	1,875,177	107.7858	2,021,174	1,875,177	1,875,177	0	0	0	0	3.376	3.376	MON	2,814	63,306	01/13/2020	08/15/2035
133131-AZ-5	CAMDEN PROPERTY TRUST			1,2	1.G FE	2,020,336	104.0989	1,977,880	1,900,000	2,016,903	0	(3,433)	0	0	2.800	1.976	MN	6,798	20,300	11/29/2021	05/15/2030
133434-AA-8	CAMERON LNG LLC			1,2	1.G FE	869,706	104.2301	885,955	850,000	869,552	0	(153)	0	0	2.902	2.619	JJ	11,374	11,608	11/29/2021	07/15/2031
136375-CZ-3	CANADIAN NATIONAL RAILWAY CO		C	1,2	1.F FE	2,828,736	93.4211	2,989,475	3,200,000	2,834,833	0	6,097	0	0	2.450	3.055	MN	13,067	78,400	03/30/2021	05/01/2050
13648T-AA-5	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	500,176	98.6619	493,310	500,000	500,145	0	(17)	0	0	2.050	2.046	MS	3,303	10,250	03/03/2020	03/05/2030

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14040H-CE-3	CAPITAL ONE FINANCIAL CORP			1,2	2.A FE	2,995,410	107.7929	3,233,786	3,000,000	2,996,493	0	710	0	0	3.650	3.674	MN	15,208	109,500	05/06/2020	05/11/2027
140501-AB-3	CAPITAL SOUTHWEST CORP				1.G PL	3,063,300	104.3750	3,131,250	3,000,000	3,053,497	0	(9,803)	0	0	4.500	4.022	JJ	56,625	79,500	02/22/2021	01/31/2026
14149Y-BB-3	CARDINAL HEALTH INC			1,2	2.B FE	347,907	113.5816	340,745	300,000	346,478	0	(1,342)	0	0	4.500	3.496	MN	1,725	13,500	12/04/2020	11/15/2044
14149Y-BM-9	CARDINAL HEALTH INC			1,2	2.B FE	1,850,112	113.0567	1,825,865	1,615,000	1,844,134	0	(5,619)	0	0	4.368	3.510	JD	3,135	70,543	12/04/2020	06/15/2047
14310F-AA-0	CARLYLE HOLDINGS II FINANCE LLC			1	2.A FE	3,732,750	130.5141	3,915,422	3,000,000	3,694,398	0	(20,262)	0	0	5.625	3.998	MS	42,656	168,750	01/27/2020	03/30/2043
14314C-AA-3	CARLYLE FINANCE LLC			1,2	2.A FE	199,828	135.7555	271,511	200,000	199,845	0	11	0	0	5.650	5.656	MS	3,327	11,300	09/07/2018	09/15/2048
14448C-AN-4	CARRIER GLOBAL CORP			1,2	2.C FE	700,000	102.4376	717,063	700,000	700,000	0	0	0	0	2.242	2.242	FA	5,929	15,694	02/13/2020	02/15/2025
14448C-AP-9	CARRIER GLOBAL CORP			1,2	2.C FE	275,000	102.7955	282,688	275,000	275,000	0	0	0	0	2.493	2.493	FA	2,590	6,856	02/13/2020	02/15/2027
14448C-AS-3	CARRIER GLOBAL CORP			1,2	2.C FE	1,374,945	106.7132	1,467,306	1,375,000	1,375,132	0	59	0	0	3.577	3.576	AO	11,749	49,184	02/13/2020	04/05/2050
144523-AC-1	CARRINGTON HOLDING COMPANY LLC			2	2.B PL	15,000,000	100.8280	15,124,204	15,000,000	15,000,000	0	0	0	0	8.000	8.000	MON	53,333	963,332	02/18/2021	01/01/2026
149123-CJ-8	CATERPILLAR INC			1,2	1.F FE	1,211,637	110.9074	1,303,162	1,175,000	1,211,029	0	(607)	0	0	3.250	3.085	AO	8,698	38,188	03/30/2021	04/09/2050
14912L-5Q-0	CATERPILLAR FINANCIAL SERVICES CORP				1.F FE	1,359,923	102.1782	1,379,405	1,350,000	1,351,568	0	(1,301)	0	0	2.625	2.523	MS	11,813	35,438	08/01/2016	03/01/2023
15953P-AN-9	CHAPMAN UNIVERSITY			1,2	1.F FE	4,150,000	95.7972	3,975,586	4,150,000	4,150,000	0	0	0	0	2.996	2.996	AO	31,084	16,923	08/05/2021	04/01/2051
161175-BA-1	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	3,650,888	136.9415	4,176,715	3,050,000	3,596,663	0	(11,719)	0	0	6.484	5.154	AO	37,355	197,762	12/01/2016	10/23/2045
166756-AR-7	CHEVRON USA INC			1,2	1.D FE	394,611	110.7888	387,761	350,000	390,072	0	(4,539)	0	0	3.850	1.761	JJ	6,213	6,738	04/19/2021	01/15/2028
166764-BY-5	CHEVRON CORP			1,2	1.D FE	831,848	101.2486	809,989	800,000	830,575	0	(1,273)	0	0	2.236	1.729	MN	2,484	8,944	08/18/2021	05/11/2030
17259U-A*-6	CION INVESTMENT CORPORATION				2.B PL	4,000,000	103.9400	4,157,600	4,000,000	4,000,000	0	0	0	0	4.500	4.500	FA	70,000	90,000	01/29/2021	02/01/2026
172967-FT-3	CITIGROUP INC			1,2	2.A FE	495,050	100.1167	500,583	500,000	499,979	0	579	0	0	4.500	4.620	JJ	10,438	22,500	10/25/2011	01/14/2022
172967-LJ-8	CITIGROUP INC			1,2,5	2.A FE	231,028	123.1099	307,775	250,000	232,055	0	353	0	0	4.281	4.763	AO	1,992	10,703	11/01/2018	04/24/2048
172967-MD-0	CITIGROUP INC			1,2	2.A FE	1,660,487	128.8422	1,739,370	1,350,000	1,655,213	0	(5,274)	0	0	4.650	3.355	JJ	27,551	31,388	03/30/2021	07/23/2048
172967-MY-4	CITIGROUP INC			1,2,5	1.G FE	449,960	100.6329	452,848	450,000	449,917	0	(43)	0	0	2.561	2.562	MN	1,921	0	11/29/2021	05/01/2032
17327C-AM-5	CITIGROUP INC			1,2,5	2.A FE	3,091,631	97.4491	3,069,648	3,150,000	3,092,974	0	1,344	0	0	1.122	1.492	JJ	15,021	0	11/04/2021	01/28/2027
191216-CQ-1	COCA-COLA CO			1	1.E FE	1,415,852	127.2994	1,814,016	1,425,000	1,416,259	0	221	0	0	4.200	4.237	MS	15,960	59,850	03/20/2020	03/25/2050
191216-DL-1	COCA-COLA CO			1	1.E FE	198,394	106.2590	212,518	200,000	198,421	0	27	0	0	3.000	3.041	MS	1,933	3,000	05/06/2021	03/05/2051
191219-AY-0	COCA-COLA REFRESHMENTS USA LLC				1.F FE	645,331	123.4289	617,144	500,000	579,421	0	(14,765)	0	0	6.950	3.384	MN	4,440	34,750	03/31/2017	11/15/2026
19565C-AA-8	COLONIAL ENTERPRISES INC			1,2	1.G FE	674,656	105.4226	711,603	675,000	674,726	0	50	0	0	3.250	3.256	MN	2,803	21,938	05/06/2020	05/15/2030
20030N-CA-7	COMCAST CORP			1,2	1.G FE	216,794	107.4125	214,825	200,000	215,112	0	(1,682)	0	0	3.150	1.789	FA	2,380	3,150	04/19/2021	02/15/2028
20030N-CM-1	COMCAST CORP			1,2	1.G FE	999,180	127.7638	1,277,638	1,000,000	999,294	0	69	0	0	4.700	4.705	AO	9,922	47,000	10/02/2018	10/15/2048
20030N-DM-0	COMCAST CORP			1,2	1.G FE	1,043,018	98.0951	1,029,998	1,050,000	1,043,271	0	254	0	0	1.950	2.028	JJ	9,441	0	08/18/2021	01/15/2031
20030N-DP-3	COMCAST CORP			1,2	1.G FE	1,448,451	89.9222	1,528,677	1,700,000	1,452,035	0	3,584	0	0	2.450	3.201	FA	15,734	20,825	03/30/2021	08/15/2052
21036P-BC-1	CONSTELLATION BRANDS INC			1,2	2.B FE	996,230	115.0484	1,150,484	1,000,000	997,329	0	402	0	0	4.650	4.696	MN	5,942	46,500	12/28/2018	11/15/2028
21036P-BG-2	CONSTELLATION BRANDS INC			1,2	2.C FE	2,891,726	109.6220	3,288,659	3,000,000	2,895,102	0	2,109	0	0	3.750	3.956	MN	18,750	112,500	05/11/2020	05/01/2050
219350-BF-1	CORNING INC			1,2	2.A FE	2,525,716	119.3564	2,924,231	2,450,000	2,524,978	0	(1,097)	0	0	4.375	4.195	MN	13,696	107,188	12/07/2020	11/15/2057
21987B-BD-9	CORPORACION NACIONAL DEL COBRE DE CHILE		C	1,2	1.G FE	4,687,018	93.5479	4,490,299	4,800,000	4,688,120	0	1,090	0	0	3.150	3.275	JJ	69,720	31,386	08/18/2021	01/15/2051
22535W-AH-0	CREDIT AGRICOLE SA		C	2,5	1.G FE	5,885,280	97.3564	5,841,382	6,000,000	5,887,935	0	2,655	0	0	1.247	1.631	JJ	32,214	0	11/04/2021	01/26/2027
22546Q-AP-2	CREDIT SUISSE AG (NEW YORK BRANCH)				1.F FE	2,688,478	106.0637	2,757,655	2,600,000	2,627,520	0	(9,659)	0	0	3.625	3.210	MS	29,322	94,250	07/31/2016	09/09/2024
225740-AA-7	Crescent Direct Lending Fund III Note Fe				2.B PL	4,158,035	100.0000	4,158,035	4,158,035	4,158,035	0	0	0	0	5.000	5.000	MJSD	52,485	5,444	12/31/2021	01/29/2031
22822V-AF-8	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	773,021	123.0042	953,282	775,000	773,288	0	96	0	0	4.750	4.765	MN	4,704	36,813	04/26/2017	05/15/2047
23248Q-AA-4	CVC US DIRECT LENDING FUND II (RN) LP 6.				1.F PL	2,013,869	100.0000	2,013,869	2,013,869	2,014,118	0	249	0	0	6.000	5.974	MJSD	28,959	117,069	11/12/2021	04/15/2028
23248Q-AB-2	CVC US DIRECT LENDING FUND II (RN) LP 6.				2.B PL	156,634	100.0000	156,634	156,634	156,654	0	19	0	0	6.000	5.974	MJSD	2,252	6,450	11/12/2021	04/15/2028
244199-BK-0	DEERE & CO			1,2	1.F FE	1,300,110	118.5521	1,363,349	1,150,000	1,297,600	0	(2,510)	0	0	3.750	3.061	AO	9,104	43,125	03/30/2021	04/15/2050
24422E-UU-1	JOHN DEERE CAPITAL CORP				1.F FE	222,532	110.2282	220,456	200,000	220,669	0	(1,863)	0	0	3.450	1.903	MS	2,185	3,450	04/19/2021	03/07/2029
24422E-VS-5	JOHN DEERE CAPITAL CORP				1.F FE	2,561,133	100.0821	2,527,074	2,525,000	2,559,924	0	(1,209)	0	0	2.000	1.840	JD	1,964	25,250	08/18/2021	06/17/2031
245828-AA-2	Delaware Basin Residue, LLC				2.B PL	4,184,783	98.7165	4,131,072	4,184,783	4,184,783	0	0	0	0	3.000	3.001	MJSD	29,642	0	10/08/2021	09/30/2036
247158-AU-8	DELOITTE LLP 3.56 05-2030				1.F	4,000,000	108.6839	4,347,355	4,000,000	4,000,000	0	0	0	0	3.560	3.560	MN	21,360	142,400	04/22/2020	05/07/2030
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2.B FE	837,233	111.6958	949,414	850,000	840,782	0	1,264	0	0	4.375	4.571	JD	1,033	37,188	12/28/2018	06/21/2028
25156P-BC-6	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2.A FE	449,255	121.3602	576,461	475,000	451,841	0	871	0	0	4.750	5.194	JD	627	22,563	11/20/2018	06/21/2038
254687-FS-0	WALT DISNEY CO			1,2	1.G FE	670,383	132.3928	893,652	675,000	670,526	0	87	0	0	4.700	4.743	MS	8,636	31,725	03/19/2020	03/23/2050
254687-FW-1	WALT DISNEY CO			1	1.G FE	230,949	101.9390	229,363	225,000	230,369	0	(580)	0	0	2.200	1.781	JJ	2,310	2,475	04/19/2021	01/13/2028
254687-FX-9	WALT DISNEY CO			1	2.A FE	2,991,760	104.1376	2,941,886	2,825,000	2,985,868	0	(5,892)	0	0	2.650	1.959	JJ	34,936	0	08/18/2021	01/13/2031
254687-FZ-4	WALT DISNEY CO			1,2	1.G FE	2,413,388	113.5162	2,582,493	2,275,000	2,411,694	0	(1,695)	0	0	3.600	3.274	JJ	38,220	40,950	05/19/2021	01/13/2051
25484*-AG-7	DISTRICT ENERGY ST. PAUL, INC.				1.G FE	2,952,155	117.7799	3,477,045	2,952,155	2,952,155	0	0	0	0	4.310	4.310	AO	31,809	127,238	11/21/2017	10/01/2037
260543-CR-2	DOW CHEMICAL CO			1,2	2.B FE	4,369,960	140.7675	4,926,861	3,500,000	4,335,222	0	(17,232)	0	0	5.550	4.068	MN	16,727	194,250	12/05/2019	11/30/2048

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			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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26078J-AE-0	DUPONT DE NEMOURS INC			1,2	2.A FE	650,000	129.1504	839,478	650,000	650,000	0	0	0	0	5.319	5.318	MN	4,418	34,574	11/14/2018	11/15/2038
26136*-AD-4	Doyon Utilities 2021- 20 year				2.B	3,000,000	100.9745	3,029,234	3,000,000	3,000,000	0	0	0	0	3.430	3.430	JD	4,573	47,448	06/29/2021	06/15/2041
26136*-AE-2	Doyon Utilities LLC- 30 year				2.B	3,000,000	104.4221	3,132,664	3,000,000	3,000,000	0	0	0	0	3.600	3.600	JD	4,800	49,800	06/29/2021	06/15/2051
263534-CP-2	E I DU PONT DE NEMOURS AND CO			1,2	1.G FE	846,915	100.4760	854,046	850,000	847,392	0	285	0	0	2.300	2.340	JJ	9,015	22,808	05/13/2020	07/15/2030
268317-AQ-7	ELECTRICITE DE FRANCE SA		C	1,2	2.A FE	2,735,802	125.8737	3,398,589	2,700,000	2,732,744	0	(624)	0	0	4.950	4.862	AO	28,958	133,650	11/22/2016	10/13/2045
26874R-AJ-7	ENI SPA		C	1,2	1.G FE	598,452	112.5711	675,426	600,000	598,842	0	165	0	0	4.250	4.281	MN	3,683	25,500	05/02/2019	05/09/2029
26923*-AA-7	National Oceanic & Atmospheric Admin.				1.B PL	2,730,084	113.6839	3,103,664	2,730,082	2,730,090	0	3	0	0	4.210	4.210	MON	5,108	115,445	12/14/2017	11/15/2030
27004#-AA-3	EAGLE RIDER HOLDING, INC. TL FLT 12-2022				4.A PL	851,400	94.3000	810,980	860,000	858,073	0	2,018	0	0	6.500	6.701	MON	155	56,746	12/18/2017	12/18/2022
278642-AZ-6	EBAY INC			1,2	2.A FE	3,184,255	109.1546	3,110,907	2,850,000	3,182,438	0	(1,816)	0	0	3.650	3.040	MN	14,737	48,363	11/29/2021	05/10/2051
278865-BG-4	ECOLAB INC			1,2	1.G FE	984,240	88.5179	1,062,215	1,200,000	987,715	0	3,475	0	0	2.125	3.057	FA	9,633	12,750	03/30/2021	08/15/2050
29103D-AM-8	EMERA US FINANCE LP			1,2	2.C FE	2,489,401	118.1691	2,954,228	2,500,000	2,490,616	0	375	0	0	4.750	4.776	JD	5,278	118,750	01/13/2017	06/15/2046
29248H-AC-7	EMPOWER FINANCE 2020 LP			1,2	1.F FE	2,729,861	101.5013	2,740,535	2,700,000	2,729,714	0	(147)	0	0	3.075	3.017	MS	23,985	41,513	08/18/2021	09/17/2051
29250N-AZ-8	ENBRIDGE INC		C	1,2	2.A FE	499,615	104.8178	524,089	500,000	499,687	0	35	0	0	3.125	3.134	MN	1,997	15,625	11/13/2019	11/15/2029
29250N-BA-2	ENBRIDGE INC		C	1,2	2.A FE	3,953,800	112.4921	4,499,684	4,000,000	3,955,900	0	1,045	0	0	4.000	4.066	MN	20,444	160,000	11/13/2019	11/15/2049
29278G-AK-4	ENEL FINANCE INTERNATIONAL NV		C	1	2.A FE	1,711,045	117.1593	2,020,998	1,725,000	1,714,589	0	1,263	0	0	4.875	4.973	JD	3,971	84,094	09/11/2018	06/14/2029
29364G-AK-9	ENTERGY CORP			1,2	2.B FE	1,968,000	108.0324	2,160,647	2,000,000	1,969,092	0	678	0	0	3.750	3.840	JD	3,333	75,000	05/13/2020	06/15/2050
29426@-BB-8	DOD MHS DEFENSE HEALTH AGENCY				1.D IF	518,236	102.5841	531,628	518,236	518,236	0	0	0	0	4.040	4.037	APR	14,190	21,329	05/29/2019	04/27/2023
29426@-BC-6	U.S. GOVERNMENT OFFERING (SOCIAL SECURIT				1.D Z	4,020,101	103.0847	4,144,108	4,020,101	4,020,101	0	0	0	0	3.800	3.800	JAN	152,764	0	02/06/2020	01/01/2024
29449W-AA-5	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING				1.E FE	474,131	99.1262	470,849	475,000	474,384	0	172	0	0	1.400	1.438	JJ	3,214	6,650	06/29/2020	07/07/2025
299808-AH-8	EVEREST REINSURANCE HOLDINGS INC		C	1,2	1.G FE	3,081,513	105.2911	2,895,504	2,750,000	3,079,486	0	(2,026)	0	0	3.500	2.878	AO	20,319	48,125	09/22/2021	10/15/2050
31428X-BE-5	FEDEX CORP			1,2	2.B FE	2,335,652	122.2286	2,780,701	2,275,000	2,330,064	0	(1,148)	0	0	4.750	4.580	MN	13,808	108,063	12/15/2016	11/15/2045
33616C-AC-4	FIRST REPUBLIC BANK			2	2.A FE	861,324	124.2682	1,087,346	875,000	862,519	0	284	0	0	4.625	4.723	FA	15,513	40,469	02/06/2017	02/13/2047
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB DE CV		C	1,2	1.G FE	5,711,374	104.8660	5,903,956	5,630,000	5,709,688	0	(1,244)	0	0	3.500	3.420	JJ	90,315	127,750	06/04/2021	01/16/2050
35137L-AK-1	FOX CORP			1,2	2.B FE	3,860,760	136.9298	4,107,894	3,000,000	3,827,408	0	(17,457)	0	0	5.576	3.900	JJ	72,488	167,280	01/15/2020	01/25/2049
351837-AA-7	FRANCISCAN MISSIONARIES OF OUR LADY HEAL			1,2	1.F FE	344,190	117.5917	352,775	300,000	343,131	0	(1,004)	0	0	3.914	3.124	JAJO	5,871	11,742	12/03/2020	07/01/2049
360271-AL-4	FULT 3.250 03/15/30 '25 FRN			5	2.A FE	1,000,000	100.6021	1,006,021	1,000,000	1,000,000	0	0	0	0	3.250	3.250	MS	9,569	32,500	02/25/2020	03/15/2030
360271-AM-2	FULT 3.750 03/15/35 '30 FRN			5	2.A FE	5,000,000	101.0543	5,052,713	5,000,000	5,000,000	0	0	0	0	3.750	3.750	MS	55,208	187,500	02/25/2020	03/15/2035
361448-BH-5	GATX CORP			1,2	2.B FE	1,952,300	97.5162	1,950,324	2,000,000	1,952,740	0	440	0	0	3.100	3.225	JD	5,167	31,000	08/02/2021	06/01/2051
36164Q-NA-2	GE CAPITAL INTERNATIONAL FUNDING COMPANY		C		2.A FE	3,214,020	119.5120	3,585,360	3,000,000	3,196,537	0	(10,485)	0	0	4.418	3.806	MN	16,936	132,540	04/22/2020	11/15/2035
361956@-AA-5	GCR INC 12.00 06-2024				5.B GI	349,322	33.8957	349,322	1,030,580	349,322	0	0	681,257	0	12.000	0.000	JAJO	0	0	12/31/2019	06/21/2024
36260#-AA-3	GSRP Portfolio II LLC				2.C PL	1,000,000	95.1566	951,566	1,000,000	1,000,000	0	0	0	0	3.100	3.100	MJSD	7,750	0	10/01/2021	06/30/2046
36321P-AC-4	GALAXY PIPELINE ASSETS BIDCO LTD		C	1	1.C FE	5,662,690	100.9528	5,724,027	5,670,000	5,663,332	0	642	0	0	3.250	3.257	MS	46,581	92,138	08/19/2021	09/30/2040
36831F-AA-3	GCM GROSVENOR DIV LLC				1.G PL	11,000,000	104.8600	11,534,600	11,000,000	11,000,000	0	0	0	0	4.250	4.250	MN	68,826	0	11/01/2021	05/15/2030
36831F-AB-1	GCM GROSVENOR DIV LLC				2.B Z	5,000,000	107.7300	5,386,500	5,000,000	5,000,000	0	0	0	0	6.000	6.000	MN	44,167	0	11/01/2021	05/15/2031
37045V-AL-4	GENERAL MOTORS CO			1,2	2.C FE	3,362,068	143.2928	3,940,551	2,750,000	3,308,533	0	(11,537)	0	0	6.750	5.244	AO	46,406	185,625	11/07/2016	04/01/2046
37331N-AK-7	GEORGIA-PACIFIC LLC			1,2	1.G FE	1,465,802	100.2217	1,428,159	1,425,000	1,464,273	0	(1,528)	0	0	2.300	1.929	AO	5,554	11,788	11/29/2021	04/30/2030
37331N-AL-5	GEORGIA-PACIFIC LLC			1,2	1.G FE	4,038,875	101.2987	4,001,301	3,950,000	4,036,478	0	(2,397)	0	0	2.100	1.655	AO	14,055	0	11/04/2021	04/30/2027
376546-88-3	GLADSTONE INVESTMENT CORP			2	2.B PL	1,000,000	26.1000	1,044,000	1,000,000	1,000,000	0	0	0	0	4.875	4.875	FMAN	8,125	9,885	08/11/2021	11/01/2028
378272-AN-8	GLENCORE FUNDING LLC			1,2	2.A FE	992,891	107.9470	1,133,443	1,050,000	1,013,202	0	6,134	0	0	4.000	4.765	MS	10,967	42,000	06/27/2018	03/27/2027
378272-AV-0	GLENCORE FUNDING LLC			1,2	2.A FE	996,710	113.1771	1,131,771	1,000,000	997,511	0	334	0	0	4.875	4.917	MS	14,760	48,750	03/05/2019	03/12/2029
378272-BH-0	GLENCORE FUNDING LLC			1,2	2.A FE	1,083,815	96.6678	1,063,346	1,100,000	1,083,871	0	56	0	0	3.375	3.454	MS	10,106	0	11/29/2021	09/23/2051
37941*-AB-0	Global Infrastructure Management, LLC				1.D PL	3,000,000	100.0000	3,000,000	3,000,000	3,000,000	0	0	0	0	2.860	2.860	MN	7,150	0	12/01/2021	12/01/2033
37941*-AC-8	Global Infrastructure Management, LLC				1.D PL	7,000,000	100.0000	7,000,000	7,000,000	7,000,000	0	0	0	0	3.010	3.010	MN	17,558	0	12/01/2021	12/01/2036
39121J-C#-5	GREAT RIVER ENERGY SERIES 2020A 3.25 10-				1.G	2,000,000	106.2196	2,124,392	2,000,000	2,000,000	0	0	0	0	3.250	3.250	AO	13,722	65,000	08/20/2020	10/15/2045
39949*-AA-0	TERRA HOSPITALITY 4.21 10-2047 - MBS				1.E PL	1,990,001	117.6119	2,340,479	1,990,001	1,989,998	0	0	0	0	4.210	4.247	MON	3,724	83,822	10/30/2017	10/15/2047
39951#-AA-1	SHIDLER BRITISH PETROLEUM HQ 4.58 02-205				2.A PL	1,999,260	118.0856	2,360,838	1,999,260	1,999,260	0	0	0	0	4.580	4.624	MON	4,070	91,572	02/20/2018	02/15/2051
40054#-AA-5	GRYPHON MEZZANINE PARTNERS FEEDER FUND I				2.A PL	1,258,516	100.0000	1,258,516	1,258,516	1,258,516	0	0	0	0	6.500	6.021	MAT	166,521	102,352	12/17/2021	10/10/2029
404530-AD-9	HACKENSACK MERIDIAN HEALTH INC			1,2	1.D FE	5,101,150	100.6125	5,030,626	5,000,000	5,100,228	0	(922)	0	0	2.875	2.772	MS	47,917	71,875	07/28/2021	09/01/2050
406216-BK-6	HALLIBURTON CO			1,2	2.A FE	3,537,300	119.8308	3,594,923	3,000,000	3,513,326	0	(13,192)	0	0	5.000	3.880	MN	19,167	150,000	02/20/2020	11/15/2045
40867#-AD-6	YUBA COUNTY CA (HAMPAC LLC) 4.25 08-2042				1.E	1,911,958	117.3841	2,244,335	1,911,958	1,912,114	0	(7)	0	0	4.250	4.287	MON	4,740	81,451	12/11/2017	08/10/2042
416515-BA-1	HARTFORD FINANCIAL SERVICES GROUP INC			1	2.A FE	3,645,525	145.1902	3,629,756	2,500,000	3,568,271	0	(41,631)	0	0	6.625	3.449	MS	41,866	165,625	02/10/2020	03/30/2040
42824C-BK-4	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	499,100	99.9296	499,648	500,000	499,330	0	154	0	0	1.750	1.783	AO	2,188	10,549	07/14/2020	04/01/2026
437076-BW-1	HOME DEPOT INC			1,2	1.F FE	230,034	112.6987	225,397	200,000	227,360	0	(2,674)	0	0	3.900	1.723	JD	542	7,800	04/19/2021	12/06/2028

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
437076-CD-2	HOME DEPOT INC			1,2	1.F FE	1,742,318	109.4706	1,833,632	1,675,000	1,741,216	0	(1,102)	0	0	3.350	3.136	AO	11,846	56,113	03/30/2021	04/15/2050
437076-CF-7	HOME DEPOT INC			1,2	1.F FE	3,761,004	94.3777	3,680,731	3,900,000	3,765,954	0	4,950	0	0	1.375	1.782	MS	15,790	36,942	08/18/2021	03/15/2031
437076-CG-5	HOME DEPOT INC			1,2	1.F FE	555,810	92.4655	554,793	600,000	556,181	0	371	0	0	2.375	2.740	MS	4,196	9,817	08/18/2021	03/15/2051
438516-CF-1	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	4,488,011	97.4920	4,411,515	4,525,000	4,488,862	0	851	0	0	1.750	1.840	MS	29,695	0	11/29/2021	09/01/2031
440452-AF-7	HORMEL FOODS CORP			1,2	1.F FE	4,495,875	98.1562	4,392,490	4,475,000	4,494,741	0	(1,134)	0	0	1.800	1.741	JD	4,475	40,275	11/29/2021	06/11/2030
440452-AJ-9	HORMEL FOODS CORP			1,2	1.F FE	4,062,720	106.6291	4,078,562	3,825,000	4,060,902	0	(1,818)	0	0	3.050	2.740	JD	9,074	58,331	08/19/2021	06/03/2051
44841C-AB-0	HUTCHISON WHAMPOA INTERNATIONAL (11) LTD		C		1.F FE	1,985,000	100.0958	2,001,916	2,000,000	1,999,940	0	1,814	0	0	4.625	4.719	JJ	43,167	92,500	07/31/2016	01/13/2022
456837-AU-7	ING GROEP NV		C	2	1.G FE	499,665	98.9872	494,936	500,000	499,746	0	54	0	0	1.400	1.412	JJ	3,500	7,000	06/24/2020	07/01/2026
458140-BW-9	INTEL CORP			1,2	1.E FE	4,603,905	102.6957	4,621,307	4,500,000	4,603,129	0	(776)	0	0	3.050	2.932	FA	52,994	0	08/19/2021	08/12/2051
458140-BX-7	INTEL CORP			1,2	1.E FE	2,365,951	102.8790	2,443,375	2,375,000	2,365,995	0	43	0	0	3.200	3.217	FA	29,344	0	08/10/2021	08/12/2061
45866F-AL-8	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	1,144,960	101.5553	1,218,664	1,200,000	1,145,811	0	851	0	0	3.000	3.244	JD	1,600	33,000	11/29/2021	06/15/2050
46124H-AC-0	INTUIT INC			1,2	1.G FE	221,900	97.8646	220,195	225,000	222,232	0	332	0	0	1.350	1.583	JJ	1,401	1,519	04/19/2021	07/15/2027
46124H-AD-8	INTUIT INC			1,2	1.G FE	3,768,432	96.5482	3,644,696	3,775,000	3,768,700	0	268	0	0	1.650	1.671	JJ	28,721	0	08/18/2021	07/15/2030
46647P-AK-2	JPMORGAN CHASE & CO			1,2,5	1.F FE	993,905	118.4497	1,302,947	1,100,000	999,400	0	1,896	0	0	4.032	4.634	JJ	19,342	44,352	12/28/2018	07/24/2048
46647P-BN-5	JPMORGAN CHASE & CO			1,2,5	1.F FE	2,872,543	103.7188	3,085,635	2,975,000	2,873,861	0	1,319	0	0	3.109	3.291	AO	17,728	48,967	05/19/2021	04/22/2051
46647P-BR-6	JPMORGAN CHASE & CO			1,2,5	1.F FE	228,708	100.8830	226,987	225,000	228,308	0	(400)	0	0	2.182	1.895	JD	409	4,910	04/19/2021	06/01/2028
476556-DB-8	JERSEY CENTRAL POWER & LIGHT CO			1,2	2.B FE	248,703	106.3314	265,828	250,000	249,683	0	131	0	0	4.700	4.760	AO	2,938	11,750	08/15/2013	04/01/2024
478160-CK-8	JOHNSON & JOHNSON			1,2	1.A FE	407,246	106.7033	400,137	375,000	403,940	0	(3,306)	0	0	2.900	1.503	JJ	5,015	5,438	04/19/2021	01/15/2028
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC			1,2	1.F FE	1,965,056	105.0327	1,969,363	1,875,000	1,964,129	0	(927)	0	0	3.500	3.241	FA	22,969	32,813	06/24/2021	08/25/2050
48262*-AA-0	VEYRON/KDP I PARTNERS, LLC 3.72 12-2034				2.B	4,843,045	107.9737	5,229,217	4,843,045	4,843,045	0	0	0	0	3.720	3.720	MON	8,007	180,162	01/06/2020	12/31/2034
49271V-AM-2	KEURIG DR PEPPER INC			1,2	2.B FE	2,165,398	104.3790	2,087,581	2,000,000	2,164,399	0	(999)	0	0	3.350	2.925	MS	19,728	0	11/29/2021	03/15/2051
494368-CA-9	KIMBERLY-CLARK CORP			1,2	1.F FE	2,183,329	102.9123	2,418,439	2,350,000	2,189,867	0	3,675	0	0	2.875	3.242	FA	27,025	57,500	11/29/2021	02/07/2050
494386-AD-7	KIMBERLY-CLARK DE MEXICO SAB DE CV		C	1,2	2.A FE	300,000	98.8210	296,463	300,000	300,000	0	0	0	0	2.431	2.431	JJ	3,647	7,293	06/24/2020	07/01/2031
49456B-AH-4	KINDER MORGAN INC			1,2	2.B FE	3,405,930	126.7981	4,184,338	3,300,000	3,396,646	0	(1,824)	0	0	5.550	5.327	JD	15,263	183,150	11/07/2016	06/01/2045
501044-DF-5	KROGER CO			1,2	2.A FE	1,332,676	111.6389	1,646,674	1,475,000	1,345,762	0	2,808	0	0	3.875	4.462	AO	12,066	57,156	12/15/2016	10/15/2046
501044-DK-4	KROGER CO			1,2	2.A FE	4,112,438	124.3493	4,663,099	3,750,000	4,097,533	0	(7,496)	0	0	4.650	4.063	JJ	80,406	174,375	12/06/2019	01/15/2048
50247V-AC-3	LYB INTERNATIONAL FINANCE BV		C	1,2	2.B FE	1,658,250	123.8703	2,043,860	1,650,000	1,657,577	0	(155)	0	0	4.875	4.841	MS	23,684	80,438	11/22/2016	03/15/2044
50249A-AJ-2	LYB INTERNATIONAL FINANCE III LLC			1,2	2.B FE	1,096,770	106.2775	1,062,775	1,000,000	1,096,190	0	(580)	0	0	3.625	3.116	AO	9,063	18,125	09/16/2021	04/01/2051
50540R-AW-2	LABORATORY CORPORATION OF AMERICA HOLDIN			1,2	2.B FE	699,986	104.1273	728,891	700,000	699,994	0	(2)	0	0	2.950	2.950	JD	1,721	20,650	11/18/2019	12/01/2029
512807-AU-2	LAM RESEARCH CORP			1,2	1.G FE	449,186	112.0634	504,285	450,000	449,398	0	87	0	0	4.000	4.022	MS	5,300	18,000	02/25/2019	03/15/2029
512807-AW-8	LAM RESEARCH CORP			1,2	1.G FE	2,473,413	100.0352	2,575,906	2,575,000	2,475,110	0	1,697	0	0	2.875	3.081	JD	3,290	74,031	04/01/2021	06/15/2050
521070-AJ-4	LAZARD GROUP LLC			1,2	2.A FE	495,395	114.4504	572,252	500,000	496,701	0	430	0	0	4.500	4.615	MS	6,375	22,500	09/12/2018	09/19/2028
53079E-BK-9	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	1,623,359	110.2511	1,791,581	1,625,000	1,623,479	0	95	0	0	3.950	3.955	MN	8,202	64,188	04/28/2020	05/15/2060
53944Y-AE-3	LLOYDS BANKING GROUP PLC		C		2.A FE	4,267,240	116.9510	4,678,041	4,000,000	4,256,408	0	(5,425)	0	0	4.344	3.948	JJ	83,019	173,760	12/05/2019	01/09/2048
539830-BL-2	LOCKHEED MARTIN CORP			1,2	1.G FE	357,728	131.0357	458,625	350,000	357,262	0	(139)	0	0	4.700	4.557	MN	2,102	16,450	11/01/2018	05/15/2046
539830-BN-8	LOCKHEED MARTIN CORP			1,2	1.G FE	1,734,364	123.1106	1,815,882	1,475,000	1,731,328	0	(3,036)	0	0	4.090	3.189	MS	17,763	30,164	05/19/2021	09/15/2052
539830-BP-3	LOCKHEED MARTIN CORP			1,2	1.G FE	4,038,462	98.3145	3,932,580	4,000,000	4,036,740	0	(1,721)	0	0	1.850	1.728	JD	3,289	37,000	11/29/2021	06/15/2030
539830-BQ-1	LOCKHEED MARTIN CORP			1,2	1.G FE	189,638	100.0691	200,138	200,000	189,811	0	173	0	0	2.800	3.070	JD	249	5,600	03/30/2021	06/15/2050
540424-AR-9	LOEWS CORP			1,2	1.G FE	3,128,040	115.5920	3,467,759	3,000,000	3,122,096	0	(3,634)	0	0	4.125	3.840	MN	15,813	123,750	05/11/2020	05/15/2043
548661-DZ-7	LOWE'S COMPANIES INC			1,2	2.A FE	1,146,438	99.0074	1,188,088	1,200,000	1,147,238	0	800	0	0	3.000	3.235	AO	7,600	29,417	11/29/2021	10/15/2050
55261H-AC-4	MAG MUTUAL INSURANCE COMPANY 4.75 04-204				2.B	15,000,000	119.5789	17,936,832	15,000,000	15,000,000	0	0	0	0	4.750	4.749	JAJO	120,729	482,916	04/30/2021	04/30/2041
55336V-AL-4	MPLX LP			1,2	2.B FE	1,813,516	122.8082	2,210,548	1,800,000	1,812,540	0	(204)	0	0	5.200	5.150	MS	31,200	93,600	02/08/2017	03/01/2047
55336V-AS-9	MPLX LP			1,2	2.B FE	5,510	114.2827	5,714	5,000	5,402	0	(51)	0	0	4.800	3.477	FA	91	240	10/29/2019	02/15/2029
55646#-AA-8	MADERA COUNTY CA - MBS				1.D	960,672	122.1788	1,162,157	951,194	959,378	0	(287)	0	0	4.580	4.532	MON	1,936	43,738	04/19/2018	10/15/2044
571676-AJ-4	MARS INC			1,2	1.F FE	798,880	97.1259	777,008	800,000	799,147	0	183	0	0	0.875	0.899	JJ	3,208	7,000	07/13/2020	07/16/2026
571676-AQ-8	MARS INC			1,2	1.F FE	825,227	93.7875	890,982	950,000	827,231	0	2,004	0	0	2.450	3.139	JJ	10,668	11,638	03/30/2021	07/16/2050
574599-BR-6	MASCO CORP			1,2	2.B FE	2,251,242	99.7369	2,194,211	2,200,000	2,250,959	0	(283)	0	0	3.125	3.004	FA	25,972	0	11/29/2021	02/15/2051
57636Q-AJ-3	MASTERCARD INC			1,2	1.E FE	223,356	109.7869	219,574	200,000	221,013	0	(2,343)	0	0	3.500	1.626	FA	2,431	3,500	04/19/2021	02/26/2028
57636Q-AQ-7	MASTERCARD INC			1,2	1.E FE	1,170,018	120.6265	1,417,361	1,175,000	1,170,273	0	150	0	0	3.850	3.874	MS	11,938	45,238	03/24/2020	03/26/2050
57636Q-AT-1	MASTERCARD INC			1,2	1.E FE	1,646,827	103.8794	1,739,979	1,675,000	1,647,304	0	477	0	0	2.950	3.036	MS	14,549	26,216	03/30/2021	03/15/2051
58013M-FM-1	MCDONALD'S CORP			1,2	2.A FE	698,576	99.6410	697,487	700,000	698,646	0	44	0	0	2.125	2.151	MS	4,958	10,625	11/29/2021	03/01/2030
58933Y-BB-0	MERCK & CO INC			1,2	1.E FE	1,508,189	94.6032	1,608,255	1,700,000	1,511,342	0	3,153	0	0	2.450	3.035	JD	810	41,650	03/30/2021	06/24/2050
59156R-AP-3	METLIFE INC			1,2,5	2.B FE	89,393	122.9785	92,234	75,000	87,338	0	(971)	0	0	6.400	4.346	JD	213	4,800	11/12/2019	12/15/2066

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
594918-BY-9	MICROSOFT CORP			1,2	1.A FE	387,923	109.0409	381,643	350,000	383,322	0	(4,601)	0	0	3.300	1.269	FA	4,652	5,775	04/19/2021	02/06/2027
59523U-AR-8	MID-AMERICA APARTMENTS LP			1,2	2.A FE	1,054,459	103.6597	1,088,427	1,050,000	1,054,748	0	117	0	0	2.750	2.685	MS	8,502	23,375	11/29/2021	03/15/2030
60687Y-BD-0	MIZUHO FINANCIAL GROUP INC		C	2,5	1.G FE	250,000	101.5216	253,804	250,000	250,000	0	0	0	0	2.226	2.226	MN	557	5,565	02/18/2020	05/25/2026
614810-AB-5	ENDURANCE SPECIALTY HOLDINGS LTD		C	1	1.G FE	535,152	102.8192	514,096	500,000	505,379	0	(6,658)	0	0	4.700	3.300	AO	4,961	23,500	03/31/2017	10/15/2022
617446-8N-2	MORGAN STANLEY			1,2,5	1.G FE	4,000,000	149.8871	5,995,485	4,000,000	4,000,000	0	0	0	0	5.597	5.597	MS	60,323	223,880	03/19/2020	03/24/2051
617446-8Y-8	MORGAN STANLEY			1,2,5	1.F FE	2,613,203	98.5172	2,807,739	2,850,000	2,615,668	0	2,466	0	0	2.802	3.231	JJ	34,605	39,929	05/19/2021	01/25/2052
61744Y-AP-3	MORGAN STANLEY			1,2,5	1.G FE	220,234	108.8991	217,798	200,000	218,287	0	(1,947)	0	0	3.772	2.155	JJ	3,290	3,772	04/19/2021	01/24/2029
62954W-AE-5	NTT FINANCE CORP		C	1,2	1.F FE	1,051,537	100.0234	1,025,240	1,025,000	1,050,589	0	(948)	0	0	2.065	1.764	AO	5,174	12,347	08/18/2021	04/03/2031
63861V-AA-5	NATIONWIDE BUILDING SOCIETY		C	2,5	2.A FE	750,000	103.0071	772,553	750,000	750,000	0	0	0	0	3.766	3.768	MS	8,866	28,245	03/01/2018	03/08/2024
63906Y-AD-0	NATWEST MARKETS PLC		C		1.F FE	6,056,629	98.4212	6,003,694	6,100,000	6,057,920	0	1,291	0	0	1.600	1.752	MS	24,942	0	11/04/2021	09/29/2026
64110D-AL-8	NETAPP INC			1,2	2.B FE	274,819	100.7839	277,156	275,000	274,872	0	35	0	0	1.875	1.889	JD	129	5,156	06/17/2020	06/22/2025
651639-AV-8	NEWMONT CORPORATION			1,2	2.A FE	100,424	133.3025	106,642	80,000	99,255	0	(550)	0	0	5.450	3.820	JD	266	4,360	11/12/2019	06/09/2044
651639-AY-2	NEWMONT CORPORATION			1,2	2.A FE	495,540	98.6990	493,495	500,000	496,225	0	385	0	0	2.250	2.346	AO	2,813	11,250	03/04/2020	10/01/2030
654106-AM-5	NIKE INC			1,2	1.E FE	1,774,244	113.4706	1,900,632	1,675,000	1,772,575	0	(1,669)	0	0	3.375	3.062	MS	14,761	28,266	03/30/2021	03/27/2050
65535H-AR-0	NOMURA HOLDINGS INC		C		2.A FE	525,000	99.9800	524,895	525,000	525,000	0	0	0	0	1.851	1.851	JJ	4,454	9,799	07/06/2020	07/16/2025
655422-AV-5	GLENCORE CANADA CORP		C	1	2.A FE	3,123,615	123.1380	3,386,295	2,750,000	3,089,195	0	(17,247)	0	0	6.200	4.935	JD	7,578	170,500	12/10/2019	06/15/2035
65557F-AH-9	NORDEA BANK ABP		C	2	1.G FE	1,150,000	111.0523	1,277,102	1,150,000	1,150,000	0	0	0	0	4.625	4.624	MS	15,956	53,188	09/06/2018	09/13/2033
666807-BP-6	NORTHROP GRUMMAN CORP			1,2	2.A FE	898,220	118.2604	1,182,604	1,000,000	903,932	0	1,892	0	0	4.030	4.675	AO	8,508	40,300	11/01/2018	10/15/2047
666807-BU-5	NORTHROP GRUMMAN CORP			1,2	2.A FE	2,982,210	140.5446	4,216,338	3,000,000	2,983,400	0	528	0	0	5.250	5.288	MN	26,250	157,500	03/19/2020	05/01/2050
668074-G*-2	NORTHWESTERN CORP 4.03 11-2047				1.G	1,500,000	117.6804	1,765,207	1,500,000	1,500,000	0	0	0	0	4.030	4.030	MN	9,235	60,450	11/06/2017	11/06/2047
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCARE			1,2	1.C FE	3,490,000	95.9760	3,349,564	3,490,000	3,490,000	0	0	0	0	2.633	2.633	JJ	33,949	0	08/03/2021	07/15/2051
67066G-AH-7	NVIDIA CORP			1,2	1.G FE	3,759,201	114.4284	4,033,602	3,525,000	3,755,431	0	(3,771)	0	0	3.500	3.145	AO	30,844	61,688	04/12/2021	04/01/2050
67077M-AQ-1	NUTRIEN LTD		C	1,2	2.B FE	3,880,410	142.0175	4,260,524	3,000,000	3,824,500	0	(29,395)	0	0	6.125	4.010	JJ	84,729	183,750	01/22/2020	01/15/2041
67103B-AA-8	OFS CAPITAL CORP			1,2	2.B PL	2,967,180	101.0513	3,031,539	3,000,000	2,972,459	0	5,279	0	0	4.750	5.000	FA	55,813	71,250	02/05/2021	02/10/2026
67103H-AG-2	O'REILLY AUTOMOTIVE INC			1,2	2.B FE	11,162	112.8822	11,288	10,000	10,885	0	(130)	0	0	4.350	2.779	JD	36	435	10/29/2019	06/01/2028
67400#-AA-9	OAKTREE MEZZANINE FUND V FEEDER (CI), L				1.D Z	2,155,410	100.0000	2,155,410	2,155,410	2,155,410	0	0	0	0	5.000	5.000	MJSD	49,264	65,691	10/27/2021	01/24/2025
674241-AB-0	OBERLIN COLLEGE			1,2	1.D FE	5,053,150	99.7842	4,989,211	5,000,000	5,052,554	0	(596)	0	0	2.874	2.821	AO	35,925	25,148	07/28/2021	10/01/2051
675553-A@-0	OCHSNER CLINIC FOUNDATION 4.13 05-2045				1.C FE	2,000,000	116.5554	2,331,108	2,000,000	2,000,000	0	0	0	0	4.130	4.103	MN	10,554	82,600	06/10/2020	05/15/2045
682441-AB-6	ONEAMERICA FINANCIAL PARTNERS INC			1,2	1.G FE	3,275,352	108.7864	3,361,499	3,090,000	3,271,707	0	(3,317)	0	0	4.250	3.903	AO	27,724	140,080	11/18/2020	10/15/2050
68902V-AK-3	OTIS WORLDWIDE CORP			1,2	2.B FE	674,946	101.5367	685,373	675,000	674,967	0	15	0	0	2.565	2.566	FA	6,541	17,314	02/19/2020	02/15/2030
68902V-AM-9	OTIS WORLDWIDE CORP			1,2	2.B FE	3,595,110	105.7772	3,755,090	3,550,000	3,594,678	0	(431)	0	0	3.362	3.292	FA	45,088	56,314	11/29/2021	02/15/2050
68964*-AT-8	Otter Tail Power Company				2.B Z	9,827,800	100.0000	10,000,000	10,000,000	9,828,663	0	863	0	0	3.690	3.785	MN	206,025	0	11/29/2021	11/29/2051
69370P-AE-1	PERTAMINA (PERSERO) PT		C		2.B FE	2,917,200	109.1759	2,882,243	2,640,000	2,915,205	0	(1,995)	0	0	4.700	4.068	JJ	52,045	0	08/12/2021	07/30/2049
694476-AE-2	PACIFIC LIFECORP			1,2	1.G FE	1,984,640	107.9101	2,158,202	2,000,000	1,985,064	0	335	0	0	3.350	3.391	MS	19,728	67,000	09/10/2020	09/15/2050
695114-CX-4	PACIFICORP			1,2	1.E FE	206,764	104.0281	208,056	200,000	206,677	0	(87)	0	0	3.300	3.123	MS	1,943	3,300	05/06/2021	03/15/2051
695156-AV-1	PACKAGING CORP OF AMERICA			1,2	2.B FE	501,369	117.1166	585,583	500,000	501,337	0	(28)	0	0	4.050	4.034	JD	900	20,250	11/18/2019	12/15/2049
695156-AW-9	PACKAGING CORP OF AMERICA			1,2	2.B FE	4,354,783	99.9083	4,271,081	4,275,000	4,354,329	0	(454)	0	0	3.050	2.954	AO	36,219	0	09/22/2021	10/01/2051
70450Y-AH-6	PAYPAL HOLDINGS INC			1,2	1.G FE	4,489,522	101.6690	4,397,186	4,325,000	4,483,150	0	(6,372)	0	0	2.300	1.816	JD	8,290	44,563	11/29/2021	06/01/2030
70450Y-AJ-2	PAYPAL HOLDINGS INC			1,2	1.G FE	2,290,475	107.5199	2,419,197	2,250,000	2,290,185	0	(290)	0	0	3.250	3.150	JD	6,094	65,000	08/18/2021	06/01/2050
708696-A#-6	PENNSYLVANIA ELECTRIC COMPANY SERIES B 3				2.A	5,000,000	107.5631	5,378,153	5,000,000	5,000,000	0	0	0	0	3.710	3.710	MN	30,917	185,500	04/08/2020	05/01/2035
709599-BE-3	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	997,320	109.7630	1,097,630	1,000,000	998,418	0	396	0	0	4.450	4.493	JJ	18,789	44,500	01/22/2019	01/29/2026
713448-EU-8	PEPSICO INC			1,2	1.E FE	2,676,904	118.5699	2,875,319	2,425,000	2,673,418	0	(3,509)	0	0	3.625	3.069	MS	24,907	49,391	08/18/2021	03/19/2050
713448-FA-1	PEPSICO INC			1,2	1.E FE	2,545,920	95.4764	2,482,387	2,600,000	2,547,845	0	1,925	0	0	1.400	1.637	FA	12,740	18,200	08/18/2021	02/25/2031
714046-AN-9	PERKINELMER INC			1,2	2.B FE	448,637	97.3511	438,080	450,000	448,675	0	39	0	0	2.250	2.284	MS	3,122	0	09/08/2021	09/15/2031
716743-AR-0	PETRONAS CAPITAL LTD		C	2	1.G FE	3,861,499	123.4987	3,865,508	3,130,000	3,856,122	0	(5,377)	0	0	4.550	3.273	AO	27,692	71,208	10/13/2021	04/21/2050
717081-FA-6	PFIZER INC			1,2	1.F FE	1,588,463	100.9986	1,716,977	1,700,000	1,590,317	0	1,854	0	0	2.700	3.041	MN	4,208	45,900	03/30/2021	05/28/2050
718546-AC-8	PHILLIPS 66			1	2.A FE	86,805	100.8979	87,781	87,000	86,995	0	25	0	0	4.300	4.325	AO	935	4,628	01/18/2013	04/01/2022
720186-AM-7	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	1,994,268	102.9077	2,058,154	2,000,000	1,994,742	0	306	0	0	3.350	3.364	JD	5,583	60,300	11/29/2021	06/01/2050
736508-T@-1	Portland General Electric Green Bond				1.F	4,000,000	98.9014	3,956,055	4,000,000	4,000,000	0	0	0	0	2.970	2.970	MS	30,030	0	09/30/2021	09/30/2051
74340X-BL-4	PROLOGIS LP			1,2	1.G FE	322,985	114.3979	320,314	280,000	314,426	0	(4,575)	0	0	4.375	2.413	FA	5,104	12,250	02/10/2020	02/01/2029
74340X-BM-2	PROLOGIS LP			1,2	1.G FE	452,466	100.6095	452,743	450,000	452,443	0	(23)	0	0	2.250	2.176	AO	2,138	0	11/29/2021	04/15/2030
74340X-BQ-3	PROLOGIS LP			1,2	1.G FE	162,118	86.0437	172,087	200,000	162,719	0	601	0	0	2.125	3.110	AO	897	4,899	03/30/2021	10/15/2050
74432Q-CF-0	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	4,759,441	113.9991	4,673,963	4,100,000	4,754,116	0	(5,325)	0	0	3.700	2.879	MS	45,510	75,850	08/19/2021	03/13/2051

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744320-CH-6	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	1,319,329	100.0995	1,326,318	1,325,000	1,320,986	0	920	0	0	1.500	1.575	MS	6,128	19,875	03/05/2020	03/10/2026
745332-CK-0	PUGET SOUND ENERGY INC			1,2	1.F FE	4,000,000	98.8077	3,952,309	4,000,000	4,000,000	0	0	0	0	2.893	2.893	MS	34,073	0	09/08/2021	09/15/2051
746245-A*-0	PureWest Funding LLC				2.A FE	15,000,000	100.0000	15,000,000	15,000,000	15,000,000	0	0	0	0	4.875	4.851	MON	89,375	0	11/19/2021	11/17/2036
747428-AA-4	Sun Holdings---QSR Pool 3 Lease-Backed Pa				1.D PL	16,544,084	121.2821	19,866,355	16,380,281	16,542,983	0	(1,101)	0	0	4.340	4.281	MON	90,856	195,499	08/06/2021	08/15/2051
74762E-AH-5	QUANTA SERVICES INC			1,2	2.C FE	2,998,170	97.2109	2,916,328	3,000,000	2,998,278	0	108	0	0	2.350	2.356	JJ	19,192	0	09/09/2021	01/15/2032
750731-AA-9	AUTUMN WIND HQ, LLC - RAIDERS FOOTBALL C				2.A YE	4,934,973	106.2882	5,245,292	4,934,973	4,934,973	0	0	0	0	3.744	3.744	MON	10,778	184,765	02/11/2020	02/10/2049
754730-AH-2	RAYMOND JAMES FINANCIAL INC			1,2	2.A FE	3,034,408	110.8605	2,882,374	2,600,000	3,031,793	0	(2,615)	0	0	3.750	2.895	AO	24,375	48,750	09/22/2021	04/01/2051
756109-BG-8	REALTY INCOME CORP			1,2	1.G FE	935,190	110.9471	1,109,471	1,000,000	956,926	0	6,574	0	0	3.950	4.834	FA	14,922	39,500	06/27/2018	08/15/2027
756109-BH-6	REALTY INCOME CORP			1,2	1.G FE	173,502	107.9269	188,872	175,000	173,777	0	185	0	0	3.400	3.529	JJ	2,744	6,214	06/18/2020	01/15/2028
761713-BB-1	REYNOLDS AMERICAN INC			1,2	2.B FE	2,123,997	121.8444	2,193,200	1,800,000	2,092,657	0	(6,822)	0	0	5.850	4.690	FA	39,780	105,300	03/31/2017	08/15/2045
776743-AG-1	ROPER TECHNOLOGIES INC			1,2	2.A FE	208,626	103.5243	207,049	200,000	208,537	0	(89)	0	0	2.950	2.323	MS	1,737	0	11/29/2021	09/15/2029
78391Y-A*-9	RYMAN HEALTHCARE LIMITED (NOTE 23) 4.06		C		2.C	5,000,000	110.1984	5,509,920	5,000,000	5,000,000	0	0	0	0	4.060	4.061	JJ	93,042	101,495	02/16/2021	02/16/2031
79466L-AJ-3	SALESFORCE.COM INC			1,2	1.F FE	4,047,040	99.1823	3,967,293	4,000,000	4,045,437	0	(1,603)	0	0	1.950	1.817	JJ	36,617	0	08/18/2021	07/15/2031
79466L-AL-8	SALESFORCE.COM INC			1,2	1.F FE	5,097,289	102.1818	5,109,089	5,000,000	5,096,710	0	(579)	0	0	2.900	2.801	JJ	68,069	0	10/08/2021	07/15/2051
808513-BP-9	CHARLES SCHWAB CORP			1,2	1.F FE	227,489	101.4059	228,163	225,000	227,246	0	(242)	0	0	2.000	1.825	MS	1,263	2,275	04/19/2021	03/20/2028
808513-BT-1	CHARLES SCHWAB CORP			1,2	1.F FE	2,002,920	98.3240	1,966,481	2,000,000	2,002,827	0	(93)	0	0	1.950	1.934	JD	3,250	10,292	09/13/2021	12/01/2031
817826-AE-0	7-ELEVEN INC			1,2	2.B FE	2,223,776	94.7417	2,108,003	2,225,000	2,223,887	0	111	0	0	1.800	1.806	FA	15,686	20,025	01/27/2021	02/10/2031
817826-AG-5	7-ELEVEN INC			1,2	2.B FE	1,593,872	93.1142	1,489,827	1,600,000	1,594,009	0	137	0	0	2.800	2.819	FA	17,547	22,400	01/27/2021	02/10/2051
824348-AX-4	SHERWIN-WILLIAMS CO			1,2	2.B FE	805,864	125.0320	1,000,256	800,000	805,470	0	(57)	0	0	4.500	4.454	JD	3,000	36,000	05/03/2017	06/01/2047
824348-BM-7	SHERWIN-WILLIAMS CO			1,2	2.B FE	1,003,020	105.6862	1,056,862	1,000,000	1,002,995	0	(25)	0	0	3.300	3.284	MN	4,217	33,000	04/01/2021	05/15/2050
828807-CS-4	SIMON PROPERTY GROUP LP			1,2	1.G FE	1,248,744	105.2061	1,262,474	1,200,000	1,214,265	0	(5,402)	0	0	3.375	2.879	AO	10,125	40,500	08/01/2016	10/01/2024
832696-AP-3	J M SMUCKER CO			1	2.B FE	1,244,999	121.0126	1,542,911	1,275,000	1,248,131	0	645	0	0	4.375	4.523	MS	16,424	55,781	12/15/2016	03/15/2045
832696-AS-7	J M SMUCKER CO			1,2	2.B FE	423,756	100.3045	426,294	425,000	423,961	0	113	0	0	2.375	2.408	MS	2,972	10,094	03/04/2020	03/15/2030
838515-J#-2	SOUTH JERSEY GAS SR SECURED TRANCHE B 3.				1.G	5,000,000	117.0100	5,850,502	5,000,000	5,000,000	0	0	0	0	3.930	3.930	AO	40,938	196,500	04/01/2020	04/16/2050
84265V-AG-0	SOUTHERN COPPER CORP			1	2.A FE	3,839,900	125.8750	3,826,600	3,040,000	3,831,210	0	(8,690)	0	0	5.250	5.483	MN	23,497	79,800	10/12/2021	11/08/2042
855244-AS-8	STARBUCKS CORP			1,2	2.B FE	1,158,143	124.0795	1,550,994	1,250,000	1,162,821	0	1,585	0	0	4.500	4.973	MN	7,188	56,250	11/20/2018	11/15/2048
855244-AX-7	STARBUCKS CORP			1,2	2.A FE	972,888	104.9547	1,018,061	970,000	973,116	0	114	0	0	3.350	3.331	MS	9,839	25,795	11/29/2021	03/12/2050
855244-BA-6	STARBUCKS CORP			1,2	2.B FE	2,979,900	108.0860	3,242,580	3,000,000	2,980,660	0	497	0	0	3.500	3.536	MN	13,417	105,000	05/04/2020	11/15/2050
85917P-AB-3	STERIS IRISH FINCO UNLIMITED CO		C	1,2	2.B FE	74,640	109.8340	82,376	75,000	74,644	0	4	0	0	3.750	3.777	MS	828	1,281	03/24/2021	03/15/2051
871829-BD-8	SYSCO CORP			1,2	2.B FE	1,843,322	116.7150	2,159,227	1,850,000	1,844,147	0	180	0	0	4.500	4.522	AO	20,813	83,250	12/07/2016	04/01/2046
87264A-CB-9	T-MOBILE USA INC			1,2	2.C FE	498,965	99.6082	498,041	500,000	499,118	0	98	0	0	2.550	2.572	FA	4,817	14,556	06/18/2020	02/15/2031
874060-AT-3	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	674,782	105.8210	714,292	675,000	674,939	0	82	0	0	4.400	4.405	MN	2,888	29,700	11/19/2018	11/26/2023
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	498,074	117.5697	587,848	500,000	498,464	0	182	0	0	5.000	5.053	MN	2,431	25,000	11/19/2018	11/26/2028
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD		D	1,2	2.B FE	523,971	98.0329	514,673	525,000	524,130	0	102	0	0	2.050	2.072	MS	2,721	13,214	06/29/2020	03/31/2030
87938W-AU-7	TELEFONICA EMISIONES SAU		C	1	2.C FE	1,875,000	124.5390	2,335,106	1,875,000	1,875,000	0	0	0	0	5.213	5.213	MS	30,681	97,744	03/01/2017	03/08/2047
882508-BM-5	TEXAS INSTRUMENTS INC			1,2	1.E FE	2,979,210	100.4155	3,012,466	3,000,000	2,979,345	0	135	0	0	2.700	2.734	MS	23,850	0	09/07/2021	09/15/2051
88579Y-BG-5	3M CO			1,2	1.E FE	221,142	108.5477	217,095	200,000	219,327	0	(1,815)	0	0	3.375	1.878	MS	2,250	3,375	04/19/2021	03/01/2029
88579Y-BP-5	3M CO			1,2	1.E FE	1,755,101	117.6475	1,852,949	1,575,000	1,752,668	0	(2,433)	0	0	3.700	3.092	AO	12,303	29,138	05/19/2021	04/15/2050
88732J-BD-9	TIME WARNER CABLE LLC			1,2	2.C FE	1,342,815	109.3137	1,639,706	1,500,000	1,359,886	0	3,680	0	0	4.500	5.244	MS	19,875	67,500	11/16/2016	09/15/2042
89255#-AA-9	TRADEMARK ROYALTY 2018-1. VANDERBILT UNI				1.F PL	2,000,000	127.6444	2,552,889	2,000,000	2,000,000	0	0	0	0	4.920	4.920	MON	8,200	98,400	07/03/2018	07/01/2048
89788K-AA-4	TRUIST BANK			2	1.F FE	449,280	99.8397	449,279	450,000	449,399	0	66	0	0	2.250	2.268	MS	3,094	10,125	03/04/2020	03/11/2030
89788M-AB-8	TRUIST FINANCIAL CORP			2	1.G FE	1,524,615	98.8490	1,482,734	1,500,000	1,523,828	0	(787)	0	0	1.950	1.741	JD	2,113	14,625	09/13/2021	06/05/2030
902494-BH-5	TYSON FOODS INC			1,2	2.B FE	458,869	134.9396	640,963	475,000	459,694	0	255	0	0	5.100	5.327	MS	6,258	24,225	11/20/2018	09/28/2048
902674-XN-5	UBS AG (LONDON BRANCH)		C		1.D FE	274,588	130.9824	360,201	275,000	274,621	0	7	0	0	4.500	4.509	JD	172	12,375	11/20/2018	06/26/2048
90370*-AB-9	USCIS LEASE FINANCE TRUST (US CITIZENSHI				1.A PL	2,000,000	127.3551	2,547,103	2,000,000	2,000,000	0	0	0	0	4.780	4.828	MON	4,249	95,600	10/15/2018	03/15/2042
911312-BS-4	UNITED PARCEL SERVICE INC			1,2	1.G FE	1,757,527	113.1006	1,894,434	1,675,000	1,756,140	0	(1,387)	0	0	3.400	3.134	MS	18,983	28,475	03/30/2021	09/01/2049
91324P-DE-9	UNITEDHEALTH GROUP INC			1	1.F FE	217,052	106.7203	213,441	200,000	215,298	0	(1,754)	0	0	2.950	1.562	AO	1,246	2,950	04/19/2021	10/15/2027
91324P-DZ-2	UNITEDHEALTH GROUP INC			1,2	1.F FE	194,626	102.2652	204,530	200,000	194,702	0	76	0	0	2.900	3.040	MN	741	5,800	05/06/2021	05/15/2050
91324P-ED-0	UNITEDHEALTH GROUP INC			1,2	1.F FE	3,466,111	101.8567	3,412,200	3,350,000	3,462,044	0	(4,067)	0	0	2.300	1.899	MN	9,845	37,669	08/18/2021	05/15/2031
91324P-EF-5	UNITEDHEALTH GROUP INC			1,2	1.F FE	2,623,280	108.6078	2,796,650	2,575,000	2,622,875	0	(405)	0	0	3.250	3.150	MN	10,693	40,914	08/18/2021	05/15/2051
918638-AC-7	VHG Capital, L.P.				1.D PL	11,988,193	99.8973	11,987,676	12,000,000	11,988,327	0	133	0	0	3.360	3.368	AO	66,080	0	11/02/2021	10/21/2036
920253-AE-1	VALMONT INDUSTRIES INC			1,2	2.C FE	3,316,560	128.0220	4,160,717	3,250,000	3,315,670	0	(523)	0	0	5.250	5.121	AO	42,656	170,625	01/14/2020	10/01/2054
92343V-CK-8	VERIZON COMMUNICATIONS INC			1	2.A FE	1,265,100	129.1164	1,549,396	1,200,000	1,259,199	0	(1,231)	0	0	4.862	4.528	FA	21,069	58,344	11/07/2016	08/21/2046

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92343V-DS-0	VERIZON COMMUNICATIONS INC			1	2.A FE	370,930	132.8127	464,845	350,000	369,979	0	(359)	0	0	5.012	4.641	AO	3,703	17,542	03/11/2019	04/15/2049
92553P-AP-7	VIACOMCBS INC			1	2.B FE	3,297,990	114.0903	3,422,708	3,000,000	3,282,347	0	(8,607)	0	0	4.375	3.729	MS	38,646	131,250	02/19/2020	03/15/2043
927804-FX-7	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	220,372	107.7944	215,589	200,000	217,953	0	(2,419)	0	0	3.500	1.607	MS	2,061	3,500	04/19/2021	03/15/2027
92857W-BH-2	VODAFONE GROUP PLC		C	1	2.B FE	52,972	105.2911	52,646	50,000	51,474	0	(699)	0	0	3.750	2.263	JJ	859	1,875	11/12/2019	01/16/2024
92857W-BM-1	VODAFONE GROUP PLC		C	1	2.B FE	3,737,640	130.6725	3,920,176	3,000,000	3,709,232	0	(15,236)	0	0	5.250	3.821	MN	13,563	157,500	02/04/2020	05/30/2048
92940P-AF-1	WRKCO INC			1,2	2.B FE	392,909	114.1122	416,509	365,000	392,732	0	(193)	0	0	4.200	3.293	JD	1,278	6,930	11/29/2021	06/01/2032
931142-EV-1	WALMART INC			1,2	1.C FE	1,816,372	102.6728	1,899,448	1,850,000	1,816,553	0	181	0	0	2.650	2.739	MS	13,482	0	11/29/2021	09/22/2051
94106B-AD-3	WASTE CONNECTIONS INC		C	1,2	2.A FE	2,758,028	98.8312	2,767,274	2,800,000	2,758,206	0	178	0	0	2.950	3.026	JJ	23,174	0	09/07/2021	01/15/2052
949746-RF-0	WELLS FARGO & CO				2.B FE	3,352,284	135.6911	3,867,195	2,850,000	3,297,599	0	(11,542)	0	0	5.606	4.477	JJ	73,672	159,771	11/07/2016	01/15/2044
960413-AU-6	WESTLAKE CHEMICAL CORP			1,2	2.B FE	3,976,576	117.9786	4,719,144	4,000,000	3,977,968	0	789	0	0	4.375	4.411	MN	22,361	175,000	11/15/2019	11/15/2047
960413-AZ-5	WESTLAKE CHEMICAL CORP			1,2	2.B FE	2,172,288	96.6852	2,127,073	2,200,000	2,172,438	0	150	0	0	3.125	3.191	FA	25,208	0	11/29/2021	08/15/2051
963320-AW-6	WHIRLPOOL CORP			1,2	2.B FE	578,039	115.5320	675,862	585,000	579,698	0	625	0	0	4.750	4.902	FA	9,648	27,788	02/20/2019	02/26/2029
96949L-AD-7	WILLIAMS COMPANIES INC			1,2	2.B FE	944,890	108.0252	1,080,252	1,000,000	963,970	0	5,772	0	0	3.750	4.503	JD	1,667	37,500	06/27/2018	06/15/2027
98419M-AK-6	XYLEM INC			1,2	2.B FE	1,843,380	119.3457	2,267,568	1,900,000	1,848,778	0	1,193	0	0	4.375	4.557	MN	13,854	83,125	11/22/2016	11/01/2046
D2736#-AS-8	FRITZ DRAXLMAIER GMBH & CO KG		C		2.C PL	2,000,000	108.0501	2,161,002	2,000,000	2,000,000	0	0	0	0	4.530	4.529	JJ	39,260	90,600	07/25/2019	07/25/2025
G42156#-AA-2	HPS SPECIALTY LOAN FUND V FEEDER				2.A PL	14,400,000	100.0000	14,400,000	14,400,000	14,400,000	0	0	0	0	3.190	3.235	FMAN	59,972	140,737	09/22/2021	09/30/2031
G4588#-BR-1	INTERMEDIATE CAPITAL GROUP PLC		C		2.C	1,000,000	110.8138	1,108,138	1,000,000	1,000,000	0	0	0	0	4.990	4.989	MS	13,168	49,900	03/26/2019	03/26/2026
PRV002-38-6	Defense Information Systems Agency				1.C Z	500,000	103.3033	516,517	500,000	500,000	0	0	0	0	3.000	3.001	AUG	4,083	0	09/27/2021	08/23/2025
Q9749#-AM-7	WESTRAC PTY LTD 3.66 07-2032		C		2.B PL	3,000,000	107.2343	3,217,028	3,000,000	3,000,000	0	0	0	0	3.660	3.660	JJ	53,070	109,795	05/22/2020	07/07/2032
Y7563*-AA-5	SEASPAN HOLDCO III LTD - SERIES A				2.C PL	5,000,000	109.0701	5,453,503	5,000,000	5,000,000	0	0	0	0	3.910	3.910	MJSD	14,119	105,353	05/12/2021	06/05/2031
Y7563*-AB-3	SEASPAN HOLDCO III LTD - SERIES B				2.C PL	1,000,000	109.0701	1,090,701	1,000,000	1,000,000	0	0	0	0	3.910	3.910	MJSD	2,824	12,273	08/12/2021	06/05/2031
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						824,555,850	XXX	876,613,170	808,320,140	823,616,814	0	(412,580)	681,257	0	XXX	XXX	XXX	7,268,570	19,745,481	XXX	XXX
008684-AA-0	AHMA 2006-6 A1A - CMO/RMBS			4	1.D FM	674,227	88.8369	840,649	946,283	638,719	0	15,399	0	0	0.293	8.421	MON	38	2,937	12/15/2016	12/25/2046
02150X-AA-9	CWALT 2007-HY8C A1 - RMBS			4	1.A FM	551,241	97.3988	591,220	607,010	553,597	0	4,846	0	0	0.263	3.525	MON	22	1,681	11/23/2016	09/25/2037
12668B-ZM-8	CWALT 2006-13T1 A11 - CMO/RMBS			4	3.B FM	46,103	66.2910	38,686	58,358	38,686	(30,944)	38,764	0	0	6.000	(10.816)	MON	292	3,912	09/14/2006	05/25/2036
152314-EL-0	CXHE 2002-A AF6 - RMBS			4	1.A FM	3,402	101.6804	3,499	3,441	3,421	0	(2)	0	0	5.540	5.834	MON	16	215	05/21/2008	01/25/2032
39538R-AB-5	GPMF 2005-AR1 A2 - CMO/RMBS			4	1.D FM	650,957	95.5293	712,728	746,082	636,742	0	11,812	0	0	0.542	4.344	MON	56	4,326	11/29/2016	06/25/2045
41161P-MG-5	HVMLT 2005-3 A1A - CMO/RMBS			4	1.A FM	303,321	100.3385	333,990	332,863	302,667	0	(509)	0	0	0.584	4.095	MON	65	2,133	12/09/2016	06/19/2035
45254N-PU-5	IMM 2005-5 A1 - RMBS			4	1.A FM	327,626	97.6406	356,927	365,552	325,945	0	3,389	0	0	0.742	4.609	MON	38	2,950	12/01/2016	08/25/2035
45661E-AV-6	INDX 2006-AR4 A1A - RMBS			4	1.A FM	766,932	96.7037	851,250	880,266	793,943	0	10,161	0	0	0.522	4.407	MON	64	4,826	12/15/2016	05/25/2046
45669A-AA-2	INDA 2007-AR1 1A1 - CMO/RMBS			4	1.D FM	232,868	93.3473	235,637	252,431	209,926	0	(6,924)	0	0	3.004	5.413	MON	632	7,824	12/19/2016	03/25/2037
576429-AA-2	MARM 2007-2 A1 - RMBS			4	1.A FM	460,878	97.8009	503,975	515,307	467,125	0	9,156	0	0	0.403	4.451	MON	29	1,786	12/01/2016	03/25/2047
759676-AF-6	RAMC 2006-2 AF3 - RMBS			4	1.D FM	239,277	56.9473	224,823	394,791	132,858	0	(20,630)	0	0	5.797	7.545	MON	1,907	22,955	03/31/2012	08/25/2036
76112B-GF-1	RAMP 2004-RS12 M24 - RMBS			4	1.A FM	730,609	100.5310	745,673	741,735	730,427	0	476	0	0	2.652	4.172	MON	273	22,074	11/16/2016	12/25/2034
83611M-BV-9	SVHE 2004-WMC1 M1 - RMBS			4	1.A FM	689,798	99.0160	785,069	792,871	718,862	0	5,782	0	0	0.853	4.674	MON	94	6,943	11/08/2016	01/25/2035
89175M-AA-1	TPMT 2018-3 A1 - RMBS			2	1.A	711,449	103.3977	734,103	709,980	708,767	0	(1,620)	0	0	3.750	3.570	MON	2,219	26,624	02/28/2019	05/28/2058
939355-AB-9	WMALT 2007-OA3 2A - CMO/RMBS			4	1.D FM	664,721	92.0615	821,412	892,242	646,923	0	(2,696)	0	0	0.833	7.633	MON	619	9,143	11/03/2016	02/25/2047
94984D-AD-6	WFMBS 2006-AR13 A4 - CMO/RMBS			4	2.B FM	23,385	98.5867	32,493	32,959	32,493	(29,859)	36,842	0	0	2.514	(14.351)	MON	69	1,130	06/30/2011	09/25/2036
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						7,076,792	XXX	7,812,134	8,272,171	6,941,102	(60,803)	104,246	0	0	XXX	XXX	XXX	6,432	121,462	XXX	XXX
06540J-AJ-1	BANK 2020-BNK26 D - CMBS			4	4.B	3,054,414	88.8106	3,108,371	3,500,000	3,121,493	0	37,805	0	0	2.500	4.071	MON	7,292	87,500	03/02/2020	03/16/2063
06540X-AL-5	BANK 2019-BNK22 D - CMBS			4	1.D	2,191,998	90.8388	2,270,971	2,500,000	2,247,252	0	26,548	0	0	2.500	4.017	MON	5,208	62,500	10/25/2019	11/17/2062
06541R-AJ-2	BANK 2019-BNK23 D - CMBS			4	3.B	4,367,088	89.9073	4,495,366	5,000,000	4,476,409	0	54,237	0	0	2.500	4.060	MON	10,417	125,000	11/21/2019	12/17/2052
06541R-BB-8	BANK 2019-BNK23 A3 - CMBS			4	1.A	617,984	105.6263	633,758	600,000	614,414	0	(1,720)	0	0	2.920	2.578	MON	1,460	17,520	12/09/2019	12/17/2052
12529T-AX-1	CF 2019-CF3 A4 - CMBS			4	1.A	308,999	105.5194	316,558	300,000	307,284	0	(857)	0	0	3.006	2.663	MON	751	9,016	12/09/2019	01/17/2053
12597D-AD-7	CSAIL 2019-C18 A4 - CMBS			4	1.A	1,029,993	104.7934	1,047,934	1,000,000	1,024,070	0	(2,866)	0	0	2.968	2.625	MON	2,473	29,680	12/11/2019	12/17/2052
17328C-AD-4	CGCMT 2019-C7 A4 - CMBS			4	1.A	1,654,218	106.5175	1,896,012	1,780,000	1,673,421	0	11,015	0	0	3.102	4.000	MON	4,601	55,216	03/20/2020	12/16/2072
200474-BB-9	COMM 2015-LC19 A3 - CMBS			4	1.A	1,312,986	102.7561	1,335,830	1,300,000	1,303,853	0	(1,414)	0	0	2.922	2.792	MON	3,166	37,986	07/31/2016	02/12/2048
200474-BC-7	COMM 2015-LC19 A4 - CMBS			4	1.A	1,338,923	104.4515	1,357,870	1,300,000	1,313,718	0	(4,717)	0	0	3.183	2.800	MON	3,448	41,379	07/31/2016	02/10/2048
30313W-AE-8	FREMF 2020-K106 B - CMBS			4	1.A	4,872,870	105.1929	5,259,647	5,000,000	4,889,932	0	9,918	0	0	3.585	3.947	MON	14,936	181,792	03/17/2020	03/25/2053
61691G-AX-8	MSBAM 2016-C32 C - CMBS			4	1.D	1,600,184	95.6819	1,578,751	1,650,000	1,608,329	0	6,541	0	0	4.277	4.921	MON	5,881	71,745	10/28/2020	12/17/2049

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94989C-AW-1	WFCM 2015-C26 A3 - CMBS			4	1.A	1,215,022	102.4299	1,232,225	1,202,994	1,206,221	0	(1,872)	0	0	2.910	2.773	MON	2,917	37,719	08/01/2016	02/18/2048
95001G-AK-9	WFCM 2017-C42 AS - CMBS			4	1.A	267,080	107.2972	268,243	250,000	263,707	0	(2,141)	0	0	3.851	2.839	MON	802	9,627	05/27/2020	12/16/2050
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						23,831,759	XXX	24,801,536	25,382,994	24,050,103	0	130,478	0	0	XXX	XXX	XXX	63,354	766,680	XXX	XXX
00085U-AS-0	ABPCI 4R CR - CDO		C	4	1.F FE	5,000,000	99.9490	4,997,450	5,000,000	5,000,000	0	0	0	0	2.784	2.856	JAJO	28,229	0	10/01/2021	02/27/2034
00085U-AU-5	ABPCI 4R DR - CDO		C	4	2.C FE	2,000,000	99.8478	1,996,956	2,000,000	2,000,000	0	0	0	0	4.034	4.116	JAJO	16,361	0	10/01/2021	03/27/2034
00140L-AE-4	AIMCO 12 D - CDO		C	4	2.C FE	7,500,000	100.4680	7,535,100	7,500,000	7,500,000	0	0	0	0	3.522	3.610	JAJO	55,035	208,304	12/01/2020	01/17/2032
00141Y-AJ-4	AIGIM 211 E - CDO		C	4	3.C FE	4,000,000	98.6561	3,946,244	4,000,000	4,000,000	0	0	0	0	6.728	6.783	JAJO	53,078	137,471	03/04/2021	04/22/2034
00141Y-AL-9	AIGIM 211 F - CDO		C	4	4.C FE	3,595,500	90.2582	3,817,922	4,230,000	3,534,294	0	(61,206)	0	0	7.028	5.985	JAJO	58,633	151,827	03/04/2021	04/22/2034
008065-A#-1	AEROVIAS DE MEXICO (AEROMEXICO) FLT 09-2		C		2.B Z	1,110,106	90.0000	999,095	1,110,106	1,102,154	0	14,272	0	0	3.354	3.874	MON	9,674	20,573	06/06/2018	09/30/2024
01749B-AD-1	ALLEG 6 D - CDO		C	4	2.C FE	2,000,000	97.2214	1,944,428	2,000,000	2,000,000	0	0	0	0	2.872	2.955	JAJO	11,968	59,477	12/12/2017	01/17/2031
01750T-AL-0	ALLEG 12 D - CDO		C	4	2.C FE	4,950,000	99.8486	4,942,506	4,950,000	4,950,000	0	0	0	0	3.729	3.815	JAJO	36,922	146,700	12/15/2020	01/21/2032
03330E-AS-3	ANCHF 3 DR - CDO			4	2.C FE	5,000,000	99.2466	4,962,330	5,000,000	5,000,000	0	0	0	0	5.821	5.863	JAJO	50,934	218,288	12/24/2020	01/28/2039
03664T-AG-2	ANTR 2019-1 C - CDO		C	4	1.F FE	2,000,000	99.8987	1,997,974	2,000,000	2,000,000	0	0	0	0	3.682	3.762	JAJO	14,931	75,860	04/05/2019	07/21/2031
03768R-AL-0	APID XXXII C - CDO		C	4	1.F FE	1,750,000	100.0063	1,750,110	1,750,000	1,750,000	0	0	0	0	2.531	2.604	JAJO	8,983	45,973	12/19/2019	01/20/2033
03768W-AW-5	APID 34R DR - CDO		C	4,5	2.C FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	3.318	3.308	JAJO	1,382	0	12/14/2021	01/20/2035
04018A-AL-3	ARES LVIII D - CDO		C	4	2.C FE	2,500,000	100.4119	2,510,298	2,500,000	2,500,000	0	0	0	0	3.624	3.710	JAJO	19,629	75,992	11/20/2020	01/15/2033
04942C-AJ-5	ATCLO 14 C - CDO		C	4	1.F FE	2,088,000	100.5209	2,098,876	2,088,000	2,088,000	0	0	0	0	3.031	3.044	JAJO	12,835	0	12/01/2021	07/20/2032
04942C-AL-0	ATCLO 14 D - CDO		C	4	2.C FE	132,000	99.2711	131,038	132,000	132,000	0	0	0	0	4.032	4.117	JAJO	1,079	0	12/01/2021	07/20/2032
04942D-AC-8	ATCLO 14 SUB - CDO		C	4	6. Z	458,495	38.5000	300,300	780,000	300,300	(158,959)	764	0	0	0.000	1.993	JAJO	0	0	12/01/2021	07/20/2032
04942N-AG-7	ATCLO XV EXC - CDO		C	4	2.C	4,679,940	87.1000	4,076,228	4,679,940	4,661,301	0	(6,559)	0	0	0.000	4.839	JAJO	0	221,708	10/11/2019	10/25/2032
06761U-AH-2	BMM 191 CO2 - CDO		C	4	1.D Z	4,000,000	93.4767	3,739,068	4,000,000	3,947,868	0	(111,291)	0	0	3.178	6.808	JAJO	26,835	367,049	11/04/2019	10/15/2031
07131A-AE-4	BATLN XV C - CDO		C	4	1.F FE	5,500,000	100.1336	5,507,348	5,500,000	5,500,000	0	0	0	0	2.372	2.452	JAJO	27,182	135,756	01/28/2020	01/18/2033
07133E-AG-9	BATLN 17 F - CDO		C	4	4.A FE	3,121,200	91.2656	3,351,272	3,672,000	3,153,010	0	31,810	0	0	7.631	5.194	JAJO	56,824	175,963	02/01/2021	03/09/2034
07134M-AA-3	BATLN 22 E - CDO		C	4	3.C FE	4,500,000	97.9977	4,409,897	4,500,000	4,500,000	0	0	0	0	0.000	0.000	N/A	0	0	09/20/2021	01/20/2035
07134M-AC-9	BATLN 22 F - CDO		C	4	4.B FE	1,700,000	86.2050	1,724,100	2,000,000	1,702,114	0	2,114	0	0	6.389	8.265	N/A	22,007	0	09/20/2021	01/20/2035
09628V-AS-3	BLUEM 2016-3 CR - CDO			4	1.F FE	1,377,600	98.0202	1,372,283	1,400,000	1,360,559	0	5,017	0	0	2.356	2.885	FMAN	4,306	33,604	03/19/2019	11/15/2030
10901A-AJ-5	BDF 2R BR - CDO			4	1.B FE	3,000,000	99.0550	2,971,650	3,000,000	3,000,000	0	0	0	0	3.290	3.288	AO	18,095	92,914	10/30/2020	10/25/2035
10949W-AE-2	BWCAP 212 C1 - CDO		C	4,5	1.F FE	3,000,000	99.8994	2,996,982	3,000,000	3,000,000	0	0	0	0	3.045	3.100	JAJO	14,718	0	10/20/2021	11/15/2030
10949W-AL-6	BWCAP 212 C2 - CDO		C	4	1.F FE	4,998,628	99.0630	4,953,150	5,000,000	4,998,408	0	(220)	0	0	3.870	3.876	JAJO	30,748	0	10/20/2021	11/15/2030
12528G-AD-4	CFG 2021-1 A - ABS		C	4	2.B FE	4,999,476	101.5183	5,075,917	5,000,000	4,999,566	0	91	0	0	4.700	4.703	MON	7,181	159,931	04/08/2021	05/20/2032
12554X-AQ-5	CIFC 195R CR - CDO		C	4	2.C FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	3.361	3.409	JAJO	1,494	0	11/30/2021	01/16/2035
12555G-AC-2	CIFC 195 SUB - CDO		C	4	6.	430,000	81.2400	406,200	500,000	347,348	0	(65,411)	0	0	0.000	9.577	JAJO	0	102,025	08/09/2019	10/15/2032
13875L-AU-2	CANYC 2014-1 CR - CDO			4	2.C FE	300,000	97.1074	291,322	300,000	300,000	0	0	0	0	2.882	2.955	JAJO	1,465	8,970	01/22/2018	01/30/2031
15186A-AA-9	CBCF 2 A1 - CDO			4	1.D Z	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	3.050	3.039	N/A	0	0	12/21/2021	01/25/2040
15186A-AC-5	CBCF 2 A2 - CDO		C	4	1.D Z	2,000,000	100.0000	2,000,000	2,000,000	2,000,000	0	0	0	0	3.150	3.138	N/A	0	0	12/21/2021	01/25/2040
15186A-AG-6	CBCF 2 C - CDO		C	4	1.D Z	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	0.000	0.000	N/A	0	0	12/21/2021	01/25/2040
15186P-AA-6	CBCF 1 A - CDO		C	4	1.A FE	7,500,000	98.7698	7,407,735	7,500,000	7,500,000	0	0	0	0	3.164	3.176	JAJO	43,505	106,785	04/08/2021	07/25/2039
171512-AJ-5	CHMML IV D1 - CDO		C	4	2.C FE	900,000	100.4169	903,752	900,000	900,000	0	0	0	0	4.874	4.974	JAJO	8,286	45,269	11/08/2019	01/23/2032
19521U-AA-1	CLGIX 2021-1 A2 - ABS			4	1.D Z	10,199,436	100.6906	10,270,441	10,200,000	10,199,436	0	0	0	0	3.300	3.300	MON	1,870	0	12/14/2021	12/26/2051
23292F-AB-1	DI ISSUER LLC - ABS			4	2.B PL	15,000,000	99.5204	14,928,068	15,000,000	15,000,000	0	0	0	0	3.722	3.722	MON	24,813	96,152	10/13/2021	09/15/2051
233046-AQ-4	DNKN 211 A22 - RMBS			4	2.B FE	3,000,000	99.5528	2,986,584	3,000,000	3,000,000	0	0	0	0	2.493	2.493	FMAN	14,543	0	10/15/2021	11/20/2051
25402J-AA-7	DBRG 211 A2 - ABS			4	2.B FE	5,000,000	99.1050	4,955,250	5,000,000	5,000,000	0	0	0	0	3.933	3.933	MJSD	3,278	90,678	06/30/2021	09/25/2051
25755T-AL-4	DPABS 2019-1 A2 - RMBS			4	2.A FE	1,965,000	105.2505	2,068,172	1,965,000	1,965,000	0	0	0	0	3.668	3.668	JAJO	13,214	72,076	11/06/2019	10/25/2049
26113*-AA-7	DYAL CAPITAL IV ISSUER B 3.65 02-2041 -			4	1.F PL	2,800,000	109.9382	3,078,271	2,800,000	2,800,000	0	0	0	0	3.650	3.650	FA	36,622	51,100	02/05/2021	02/22/2041
261138-AA-5	DYAL CAPITAL IV ISSUER A 3.65 02-2041 -			4	1.F PL	5,200,000	109.9382	5,716,789	5,200,000	5,200,000	0	0	0	0	3.650	3.650	FA	68,012	94,900	02/05/2021	02/22/2041
28622E-AL-2	AWPT 2113 D1 - CDO		C	4	2.A FE	2,000,000	99.8478	1,996,956	2,000,000	2,000,000	0	0	0	0	3.288	3.356	JAJO	34,154	0	06/09/2021	07/15/2034
28622E-AN-8	AWPT 2113 C2 - CDO		C	4	1.F FE	5,000,000	97.9095	4,895,475	5,000,000	5,000,000	0	0	0	0	3.606	3.622	JAJO	91,655	0	06/09/2021	07/15/2024
28622V-AJ-9	AWPT 178 D - CDO		C	4	2.C FE	1,486,500	97.1400	1,457,100	1,500,000	1,446,471	0	9,761	0	0	2.994	3.736	JAJO	8,483	46,310	12/18/2017	10/25/2030
289338-AC-9	MDCP 203 B - ABS			4	2.C FE	4,999,860	98.7208	4,936,042	5,000,000	4,999,864	0	15	0	0	4.481	4.481	MON	18,671	224,050	08/26/2020	08/20/2029
30191E-AA-3	FDF 5 A - CDO		C	4	1.A FE	2,000,000	100.2266	2,004,532	2,000,000	2,000,000	0	0	0	0	3.970	3.970	JJ	34,407	79,400	12/05/2019	01/25/2038
30191E-AB-1	FDF 5 B - CDO		C	4	1.D FE	2,000,000	100.1395	2,002,791	2,000,000	2,000,000	0	0	0	0	4.570	4.569	JJ	39,353	91,400	12/05/2019	01/25/2038
31331F-AX-9	FEDERAL EXPRESS CORPORATION PASS THROUGH			4	2.A FE	24,620	100.1578	24,658	24,620	24,620	0	0	0	0	6.720	6.617	JJ	763	1,654	06/30/1998	07/15/2023

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31722Q-AN-4	FILPK 1 SN3 - CDO			4	1.G	3,917,178	95.0105	3,800,420	4,000,000	3,774,937	0	(29,354)	0	0	0.000	4.858	JAJO	0	198,123	06/29/2018	07/15/2030
33883M-AD-6	FLAT 2 D - CDO		C	4	2.C FE	9,950,000	100.1109	10,011,090	10,000,000	9,950,312	0	(441)	0	0	3.950	4.024	FMAN	43,885	417,454	10/01/2020	11/21/2033
33938M-AA-7	FLX 2021-1 A2 - ABS			4	1.G FE	11,417,032	100.4279	11,549,210	11,500,000	11,417,159	0	127	0	0	3.250	3.288	MON	6,229	25,955	11/23/2021	11/27/2051
33938M-AD-1	FLX 2021-2 A2 - ABS			4	1.G FE	4,950,633	99.0126	4,950,633	5,000,000	4,950,695	0	63	0	0	3.800	3.856	MON	3,167	13,194	11/23/2021	11/27/2051
36361U-AG-5	GALL 2017-1 D - CDO			4	2.B FE	0	99.9203	0	0	0	0	0	0	0	3.374	4.350	JAJO	13,870	0	09/21/2017	07/15/2027
36361U-AW-0	GALL 171R C2R - CDO			4	1.F FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	3.417	3.431	JAJO	1,424	0	12/16/2021	07/15/2031
36361X-AG-9	GALL 2018-1, SSN - CDO			4	1.E	3,648,945	99.4171	3,627,676	3,648,945	4,347,285	0	219,044	0	0	0.000	5.685	JAJO	0	11,514	08/03/2018	01/21/2028
38061L-AA-7	GLDKR 14A A - ABS			4	1.F FE	25,010	100.7756	25,210	25,016	25,061	0	51	0	0	3.220	3.027	MON	36	912	12/01/2014	03/17/2031
38138L-AS-7	GLM 7R DR - CDO		C	4	2.C FE	4,250,000	99.8490	4,243,583	4,250,000	4,250,000	0	0	0	0	3.281	3.359	JAJO	28,280	71,534	04/01/2021	04/20/2034
38176Y-AC-7	GOCAP 46 A1B - CDO		C	4	1.A FE	4,000,000	100.0257	4,001,028	4,000,000	4,000,000	0	0	0	0	3.440	3.455	JAJO	27,138	137,600	12/06/2019	01/20/2032
38178X-AA-1	GCPAF 2021-2 A - CMO/RMBS			4	1.F FE	8,000,000	99.2303	7,938,422	8,000,000	8,000,000	0	0	0	0	2.944	2.943	JAJO	36,631	0	10/15/2021	10/19/2029
39055V-AD-5	GRTLK V C - CDO		C	4	1.F FE	6,500,000	99.9492	6,496,698	6,500,000	6,500,000	0	0	0	0	3.024	3.105	JAJO	42,584	106,494	03/12/2021	04/15/2033
39055V-AE-3	GRTLK V D - CDO		C	4	2.B FE	6,000,000	99.8486	5,990,916	6,000,000	6,000,000	0	0	0	0	4.074	4.163	JAJO	52,959	131,552	03/12/2021	04/15/2033
40390P-AB-4	High River Resources, LLC - Class B - AB			4	3.B Z	12,366,500	98.9320	12,366,500	12,500,000	12,366,642	0	142	0	0	9.000	9.081	MON	70,000	0	12/28/2021	12/31/2036
40436X-AJ-6	HLM 143 CR - CDO			4	2.B FE	2,000,000	100.0485	2,000,970	2,000,000	2,000,000	0	0	0	0	3.722	3.813	JAJO	15,509	76,666	07/01/2017	07/18/2029
406371-AG-9	HALSEYPOINT CLO 5, LTD. - CDO		C	4,5	2.C FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	0.000	0.000	N/A	0	0	11/19/2021	01/30/2035
406371-AL-8	HALSEYPOINT CLO 5, LTD. - CDO		C	4,5	1.F FE	3,500,000	100.0000	3,500,000	3,500,000	3,500,000	0	0	0	0	3.534	3.585	N/A	3,092	0	11/19/2021	01/30/2035
40638T-AG-7	HLSY II C - CDO		C	4	1.F FE	3,430,000	100.0869	3,503,042	3,500,000	3,441,681	0	6,981	0	0	3.662	4.037	JAJO	25,986	132,046	06/03/2020	07/20/2031
45783V-AB-5	DFVI B - ABS			4	2.B Z	4,220,000	100.0000	4,220,000	4,220,000	4,220,000	0	0	0	0	3.500	3.500	MON	6,564	10,667	11/17/2021	12/15/2029
48661C-AE-2	RAD 7 C - CDO		C	4	1.F FE	5,000,000	100.5722	5,028,610	5,000,000	5,000,000	0	0	0	0	2.122	2.200	JAJO	22,107	110,776	02/21/2020	04/18/2033
48661C-AG-7	RAD 7 D - CDO		C	4	2.C FE	2,000,000	100.0997	2,001,994	2,000,000	2,000,000	0	0	0	0	3.072	3.156	JAJO	12,801	63,522	02/21/2020	04/18/2033
50188W-AE-8	LCM XX AR - CDO			4	1.A FE	124,437	99.9962	129,113	129,118	125,924	0	502	0	0	1.171	3.466	JAJO	307	1,612	03/27/2020	10/20/2027
54319D-AB-8	LTRAN III A2 - ABS			4	1.F FE	1,501,988	99.7360	1,466,404	1,470,285	1,493,997	0	(7,271)	0	0	4.060	3.525	MON	2,653	59,694	11/23/2020	01/17/2045
55281Q-AE-6	MCFCLO VIII COM - CDO			4	2.A	2,893,206	86.4069	2,502,432	2,896,102	3,817,293	0	273,195	0	0	4.540	7.313	JAJO	27,391	(3,833)	05/10/2018	07/18/2030
55952Y-AR-8	MAGNE 8RR BR2 - CDO		C	4	1.C FE	3,960,000	99.9900	4,499,550	4,500,000	4,092,300	0	82,009	0	0	1.624	3.999	JAJO	15,832	77,416	03/20/2020	04/15/2031
566061-AG-2	MP10 10 C - CDO		C	4	1.F FE	1,000,000	100.0447	1,000,447	1,000,000	1,000,000	0	0	0	0	2.474	2.549	JAJO	5,360	25,822	08/09/2017	10/15/2030
566061-AJ-6	MP10 10 D - CDO		C	4	2.C FE	1,000,000	96.3303	963,303	1,000,000	1,000,000	0	0	0	0	3.424	3.508	JAJO	7,418	35,454	08/09/2017	10/15/2030
56848M-AC-3	MFIT 2020-A C - ABS			4	2.C FE	4,998,405	101.8537	5,092,687	5,000,000	4,999,127	0	504	0	0	4.100	4.111	MON	6,264	205,000	07/30/2020	08/21/2034
61033R-AG-8	MCMML 171 D - CDO			4	2.B FE	1,500,000	99.1039	1,486,559	1,500,000	1,500,000	0	0	0	0	4.378	4.464	JAJO	12,952	67,523	09/22/2017	04/23/2029
61034L-AE-5	MCMML VI COM - CDO		C	4	2.B	1,308,591	89.5378	1,183,168	1,321,417	1,620,892	0	71,829	0	0	0.000	5.470	JAJO	0	0	02/01/2018	04/15/2030
61034N-AG-6	MCMML 11 B2 - CDO		C	4	1.C FE	10,750,000	98.9396	10,636,007	10,750,000	10,750,000	0	0	0	0	3.160	3.172	FMAN	38,688	182,117	04/06/2021	05/20/2033
61034W-AE-1	MCMML X C - CDO		C	4	1.F FE	2,000,000	99.1320	1,982,640	2,000,000	2,000,000	0	0	0	0	4.960	5.025	FMAN	11,021	125,454	07/29/2020	08/20/2031
63152P-AG-3	NCC 2018-II D - CDO			4	2.C FE	1,485,600	96.0486	1,440,729	1,500,000	1,453,769	0	4,392	0	0	3.534	4.135	JAJO	11,485	54,853	10/26/2018	10/15/2031
631706-AA-6	NCC 171 D - CDO		C	4	4.A FE	1,860,000	90.8697	1,817,394	2,000,000	1,817,847	0	16,312	0	0	6.304	7.974	JAJO	27,316	129,307	07/26/2017	10/15/2029
631706-AC-2	NCC 171 SN - CDO		C	4	6.	3,000,001	28.5170	950,567	3,333,334	950,567	65,925	(303,429)	0	0	0.000	0.246	JAJO	0	429,438	08/15/2017	10/15/2029
631709-AE-2	NCC 2017-II D - CDO		C	4	3.A FE	950,600	93.2353	932,353	1,000,000	939,493	0	7,942	0	0	2.804	4.198	JAJO	6,075	29,168	12/01/2017	01/15/2030
63170N-AG-6	NCC 2018-I RA - CDO			4	1.G	2,151,248	85.5600	1,885,303	2,203,486	2,647,138	0	103,716	0	0	0.000	4.487	JAJO	0	44,566	05/21/2018	07/15/2031
63170N-AH-4	NCC 2018-I RB - CDO			4	2.B	2,103,983	83.0220	1,800,491	2,168,691	2,645,955	0	160,844	0	0	0.000	4.773	JAJO	0	3,428	05/21/2018	07/15/2031
63170N-AK-7	NCC 2018-I RRA - CDO			4	6. *	0	0.0000	0	3,000,000	0	0	0	0	0	0.000	0.000	JAJO	0	0	10/26/2018	07/15/2031
63170N-AM-3	NCC 2018-I RRB - CDO			4	6. *	0	0.0000	0	3,000,000	0	0	0	0	0	0.000	0.000	JAJO	0	0	10/26/2018	07/15/2031
631710-AA-8	NCC 2017-II E - CDO		C	4	4.A FE	984,100	86.9895	869,895	1,000,000	949,078	0	(3,974)	0	0	6.374	7.237	JAJO	13,810	65,363	12/01/2017	01/15/2030
631716-AE-7	NCC 201 RNT - CDO		C	4	3.C	0	0.0000	0	0	0	0	0	0	0	0.000	0.000	JAJO	60,505	0	08/03/2020	07/20/2029
631716-AL-1	NASSAU 2020-I LTD. - CDO		C	4,5	6. Z	2,446,017	82.7600	2,446,017	2,955,555	2,446,017	(296)	296	0	0	0.000	1.453	N/A	0	0	12/29/2021	01/15/2035
63172D-AB-7	NASSAU 2019 CFO LLC - ABS			4	3.B FE	1,219,621	100.8060	1,229,451	1,219,621	1,219,598	0	26,274	0	0	7.431	7.431	FMAN	11,581	61,996	09/06/2019	08/15/2034
63173L-AA-0	NCC 192 E - CDO		C	4	3.C FE	1,920,000	98.0727	1,961,454	2,000,000	1,867,899	0	(35,605)	0	0	7.754	7.301	JAJO	33,600	158,710	08/16/2019	10/15/2032
64133R-AQ-9	NEUB 38 DR - CDO		C	4	2.C FE	3,000,000	99.8491	2,995,473	3,000,000	3,000,000	0	0	0	0	3.131	3.176	JAJO	19,050	0	09/27/2021	10/22/2035
64134G-AJ-8	NEUB 39 D - CDO		C	4	2.C FE	2,000,000	100.5212	2,010,424	2,000,000	2,000,000	0	0	0	0	3.732	3.742	JAJO	15,133	63,644	11/18/2020	01/20/2032
67098W-AG-6	OAKC 7 D - CDO		C	4	2.C FE	5,000,000	100.6804	5,034,020	5,000,000	5,000,000	0	0	0	0	3.774	3.792	JAJO	38,785	185,659	09/24/2020	10/19/2032
67578M-AC-6	OCTAGON INVESTMENT PARTNERS 51 LTD. - CD		C	4	4.B FE	3,220,013	87.7796	3,325,311	3,788,250	3,243,745	0	23,733	0	0	7.974	5.285	JAJO	61,258	101,524	04/16/2021	07/20/2034
67591V-AJ-4	OCT37 37 C - CDO			4	2.C FE	2,000,000	99.1254	1,982,508	2,000,000	2,000,000	0	0	0	0	2.974	2.986	JAJO	11,235	61,342	05/29/2018	07/25/2030
68377W-AC-5	OPTN 21C C - ABS			4	2.C FE	2,999,438	99.2345	2,977,034	3,000,000	2,999,445	0	7	0	0	3.610	3.612	MON	6,919	12,334	10/25/2021	10/08/2031
70806T-AJ-4	PNTPK 1 C1 - CDO		C	4	1.F FE	1,500,000	99.9142	1,498,713	1,500,000	1,500,000	0	0	0	0	4.124	4.211	JAJO	13,402	63,826	08/23/2019	10/15/2031
72132C-AA-1	PIPK 1 E - CDO			4	3.C FE	2,340,724	94.8083	2,311,426	2,438,000	2,348,755	0	7,713	0	0	6.174	6.821	JAJO	28,431	153,658	12/16/2020	07/24/2031

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 Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
72132X-AE-7	PIPK 4R ER - CDO		C	4	3.C FE	2,970,000	98.2490	2,947,470	3,000,000	2,970,934	0	934	0	0	6.734	6.717	JAJO	43,769	39,763	07/09/2021	07/15/2034
72353P-AB-2	PIONEER AIRCRAFT FINANCE LTD - ABS		C	2	3.B FE	1,892,791	93.8896	1,777,197	1,892,857	1,892,815	0	7	0	0	4.948	4.948	MON	4,163	93,659	06/04/2019	06/15/2044
74101#-AC-3	Presidio Finance LLC - ABS			4	3.C PL	14,861,076	100.0000	14,861,076	14,861,076	14,861,076	0	0	0	0	10.762	10.756	MON	48,869	626,412	07/29/2021	12/20/2036
74166Y-AA-8	PROSE 2019-1 A2 - RMBS			4	2.B FE	980,000	102.4868	1,004,371	980,000	980,000	0	0	0	0	4.475	4.475	JAJO	7,431	43,855	08/14/2019	07/30/2049
75888P-AA-1	REG15 XV D - CDO			4	3.C FE	2,067,450	97.5041	2,047,586	2,100,000	2,066,730	0	(909)	0	0	6.624	6.765	JAJO	26,275	141,910	12/16/2020	10/27/2031
75975B-AC-2	RENEW 211 B - ABS			4	2.B FE	3,875,603	95.0000	3,875,603	4,079,582	3,876,853	0	1,250	0	0	5.000	5.315	MN	22,098	136,771	03/26/2021	11/20/2056
76042E-AC-3	REPS 2020-A C - ABS			4	2.C FE	3,999,259	102.1089	4,084,355	4,000,000	3,999,345	0	65	0	0	4.050	4.052	MON	4,950	162,000	10/06/2020	11/20/2030
77588E-AA-5	RCF I A - CDO		C	4	1.A FE	6,771,000	99.7653	6,983,571	7,000,000	6,830,261	0	34,799	0	0	3.572	4.176	AO	43,757	250,040	04/02/2020	04/28/2038
77588E-AG-2	RCF I B - CDO		C	4	1.D FE	9,831,250	98.9928	9,899,280	10,000,000	9,863,312	0	19,667	0	0	4.122	4.376	AO	72,135	412,200	04/27/2020	04/28/2038
77588J-AC-0	RCF II B - CDO		C	4	1.D FE	5,000,000	98.9770	4,948,850	5,000,000	5,000,000	0	0	0	0	2.925	2.925	AO	41,031	0	09/02/2021	10/25/2039
77588J-AE-6	RCF II C - CDO		C	4	1.G FE	4,000,000	99.4255	3,977,020	4,000,000	4,000,000	0	0	0	0	3.425	3.425	AO	38,436	0	09/02/2021	10/25/2039
78486A-AG-1	STWD 21SIF1 D - CDO			4	2.C FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000	0	0	0	0	4.095	4.114	JAJO	44,326	108,325	04/05/2021	04/15/2032
81753#-AA-3	TCP DLF VIII 2018 CLO, LLC RR 7.76 04-20			4	1.D FE	101,010	89.1500	96,515	101,010	101,010	0	0	0	0	7.760	7.760	JAJO	9,798	3,521	03/22/2018	04/30/2028
85236K-AC-6	SIDC 2019-2 A2 - ABS			4	1.G FE	500,000	101.9392	509,696	500,000	500,000	0	0	0	0	3.080	3.105	MON	171	15,357	11/13/2019	10/25/2044
85573L-AB-7	STARR 2019-1 B - ABS		C	4	3.B FE	1,294,096	91.4381	1,183,327	1,294,129	1,294,105	0	4	0	0	5.095	5.150	MON	2,930	65,936	04/18/2019	03/15/2044
86212X-AB-6	STR 2019-1 A2 - ABS			4	1.A FE	560,667	106.1911	595,386	560,674	560,668	0	0	0	0	3.650	3.678	MON	625	20,521	11/06/2019	11/22/2049
87289B-AA-2	TCP 188 A1 - CDO			4	1.A FE	1,036,885	99.8970	1,035,818	1,036,885	1,036,885	0	0	0	0	3.975	1.670	MJSD	4,444	15,300	06/08/2021	02/28/2030
87289B-AJ-3	TCP 188 CN - CDO			4	2.B Z	1,212,121	99.8400	1,210,181	1,212,120	1,158,650	0	(49,290)	0	0	6.060	3.797	FMAN	24,689	106,045	05/10/2019	02/28/2030
87296*-AA-8	TPG Holdings (SBS), L.P. - ABS				2.A PL	2,000,000	127.2125	2,544,251	2,000,000	2,000,000	0	0	0	0	5.330	5.329	JD	3,257	106,600	05/09/2018	06/20/2038
88104G-AA-2	TERRAPIN SECURED NOTE LTD - CDO		C	4,5	1.D Z	6,583,832	87.6950	5,716,429	6,518,535	7,430,265	0	364,347	0	0	0.000	5.195	N/A	0	0	09/25/2019	10/15/2032
92331V-AJ-7	VENTR 31 D - CDO			4	2.C FE	1,287,000	93.9990	1,221,987	1,300,000	1,251,191	0	6,204	0	0	2.951	3.660	JAJO	7,780	39,687	02/23/2018	04/20/2031
92332L-AE-9	VENTR 36 C - CDO		C	4	1.F FE	1,000,000	99.9491	999,491	1,000,000	1,000,000	0	0	0	0	3.031	3.107	JAJO	6,147	31,340	03/26/2019	04/20/2032
92558F-AG-4	VIBR VIII C - CDO		C	4	2.C FE	300,000	95.3549	286,065	300,000	300,000	0	0	0	0	2.982	3.057	JAJO	1,814	9,250	01/19/2018	01/20/2031
94950Q-AC-9	WELF 2019-1 SUB - CDO			4	5.B GI	136,002	68.8000	143,333	208,333	130,699	0	(475)	0	0	0.000	12.340	JAJO	0	0	11/01/2021	07/20/2032
970630-AA-0	WESTF 2017-A A - ABS			4	2.B FE	1,522,808	96.9214	1,477,185	1,524,106	1,523,253	0	101	0	0	4.690	4.751	MON	3,177	71,535	07/28/2017	08/15/2042
97064E-AC-2	WESTF 2018-A B - ABS			4	3.A FE	832,997	87.1569	726,025	833,010	833,009	0	0	0	0	5.438	5.500	MON	2,013	45,442	08/22/2018	09/15/2043
06393Y-AA-8	NCCE 1 SUB - CDO		B	4	6. Z	2,264,800	100.0000	2,273,600	2,273,600	2,273,600	0	0	0	8,800	0.000	5.301	MJSD	0	0	12/22/2021	12/15/2034
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						427,040,279	XXX	423,531,197	438,575,403	428,269,585	(93,330)	821,466	0	8,800	XXX	XXX	XXX	2,394,974	9,886,708	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,282,504,680	XXX	1,332,758,037	1,280,550,708	1,282,877,604	(154,133)	643,610	681,257	8,800	XXX	XXX	XXX	9,733,330	30,520,330	XXX	XXX
654579-AE-1	NIPPON LIFE INSURANCE CO		C	1,2	1.G FE	300,000	108.7500	326,250	300,000	300,000	0	0	0	0	4.700	4.700	JJ	6,306	14,100	01/13/2016	01/20/2046
665859-AQ-7	NORTHERN TRUST CORP			2,5	2.A FE	250,000	107.6411	269,103	250,000	250,000	0	0	0	0	4.600	4.600	AO	2,875	11,500	08/01/2016	12/29/2049
97263C-AA-9	WILTON RE LTD		C	2	2.C FE	12,000,000	105.4375	12,652,500	12,000,000	12,000,000	0	0	0	0	6.000	5.999	AO	138,000	720,000	10/15/2020	12/29/2049
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						12,550,000	XXX	13,247,853	12,550,000	12,550,000	0	0	0	0	XXX	XXX	XXX	147,181	745,600	XXX	XXX
4899999. Total - Hybrid Securities						12,550,000	XXX	13,247,853	12,550,000	12,550,000	0	0	0	0	XXX	XXX	XXX	147,181	745,600	XXX	XXX
71902E-20-8	NASSAU COMPANIES OF NEW YORK			2	3.B FE	9,287,226	18.4820	11,052,920	14,950,925	9,320,842	0	135,425	0	0	7.450	14.647	JAJO	235,215	1,044,105	12/31/2021	01/15/2032
71909V-AA-2	PHOENIX LIFE INSURANCE CO			1	3.A FE	2,013,020	93.6758	2,028,081	2,165,000	2,014,177	0	1,157	0	0	7.150	8.025	JD	6,880	77,399	11/12/2021	12/15/2034
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						11,300,246	XXX	13,081,001	17,115,925	11,335,019	0	136,582	0	0	XXX	XXX	XXX	242,095	1,121,504	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						11,300,246	XXX	13,081,001	17,115,925	11,335,019	0	136,582	0	0	XXX	XXX	XXX	242,095	1,121,504	XXX	XXX
44055E-AG-6	Term Loan B : Hornblower Yacht			5	5.C FE	1,795,500	94.0000	1,692,000	1,800,000	1,797,011	0	922	0	0	4.500	4.617	N/A	0	78,488	05/13/2020	03/29/2025
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						1,795,500	XXX	1,692,000	1,800,000	1,797,011	0	922	0	0	XXX	XXX	XXX	0	78,488	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						1,795,500	XXX	1,692,000	1,800,000	1,797,011	0	922	0	0	XXX	XXX	XXX	0	78,488	XXX	XXX
7699999. Total - Issuer Obligations						932,022,632	XXX	991,305,294	916,963,465	930,858,001	0	(338,683)	681,257	0	XXX	XXX	XXX	8,208,030	23,055,139	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						70,605,143	XXX	65,605,803	8,888,245	72,988,029	(60,803)	(6,482,227)	0	0	XXX	XXX	XXX	679,911	8,857,165	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						23,831,759	XXX	24,801,536	25,382,994	24,050,103	0	130,478	0	0	XXX	XXX	XXX	63,354	766,680	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						427,040,279	XXX	423,531,197	438,575,403	428,269,585	(93,330)	821,466	0	8,800	XXX	XXX	XXX	2,394,974	9,886,708	XXX	XXX
8099999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8199999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
8299999. Total - Unaffiliated Bank Loans						1,795,500	XXX	1,692,000	1,800,000	1,797,011	0	922	0	0	XXX	XXX	XXX	0	78,488	XXX	XXX
8399999 - Total Bonds						1,455,295,312	XXX	1,506,935,829	1,391,610,107	1,457,962,729	(154,133)	(5,868,044)	681,257	8,800	XXX	XXX	XXX	11,346,268	42,644,179	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A	$ 146,226,697	1B	$ 22,205,870	1C	$ 39,127,710	1D	$ 125,515,958	1E	$ 55,106,155	1F	$ 217,026,882	1G	$ 162,476,152
1B	2A	$ 156,784,005	2B	$ 279,222,630	2C	$ 160,284,981								
1C	3A	$ 3,786,679	3B	$ 30,609,097	3C	$ 32,615,394								
1D	4A	$ 6,778,009	4B	$ 8,067,352	4C	$ 3,534,294								
1E	5A	$ 0	5B	$ 480,021	5C	$ 1,797,011								
1F	6	$ 6,317,832												

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 Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
064058-AH-3	BANK OF NEW YORK MELLON CORP			1,650,000.000	1,000.00	0.000	1,760,138	106.675	1,760,138	1,650,000	0	77,550	0	110,138	0	0	110,138	0	2.A FE	05/12/2020
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							1,760,138	XXX	1,760,138	1,650,000	0	77,550	0	110,138	0	0	110,138	0	XXX	XXX
00775V-10-4	AEGON FUNDING COMPANY LLC			1,500.000	25.00	0.000	37,431	26.810	40,215	37,431	0	1,913	0	0	0	0	0	0	2.B FE	10/15/2019
10537L-3*-3	BRANDYWINEGLOBAL - GLOBAL INCOME OPPORTU			200,000.000	0.00	0.000	2,000,000	10.508	2,101,600	2,000,000	0	71,000	0	0	0	0	0	0	1.F FE	12/17/2019
10537L-4*-2	BRANDYWINEGLOBAL - GLOBAL INCOME OPPORTU			300,000.000	0.00	0.000	3,000,000	10.744	3,223,200	3,000,000	0	111,300	0	0	0	0	0	0	1.F FE	12/30/2019
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							5,037,431	XXX	5,365,015	5,037,431	0	184,213	0	0	0	0	0	0	XXX	XXX
8999999 - Total Preferred Stocks							6,797,568	XXX	7,125,153	6,687,431	0	261,763	0	110,138	0	0	110,138	0	XXX	XXX

1.

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

1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 5,000,000	1G ...$ 0		
1B	2A ...$ 1,760,138	2B ...$ 37,431	2C ...$ 0						
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0						
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0						
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0						
1F	6 .....$ 0								

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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
ABB994-9Q-1	FEDERAL HOME LOAN BANK CAPITAL STOCK			2,521.000	252,100	100.000	252,100	252,100	0	2,869	0	0	0	0	0	04/05/2021	
PRV001-99-0	ESENIORLIFE LLC - SAFE WARRANTS			150,000.000	150,000	1.000	150,000	150,000	0	0	0	0	0	0	0	10/08/2020	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					402,100	XXX	402,100	402,100	0	2,869	0	0	0	0	0	XXX	XXX
63168#-10-2	Nassau Life Insurance Company of Kansas			582.000	14,316,592	24,598.955	14,316,592	17,409,648				392,202		392,202		05/19/2020	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					14,316,592	XXX	14,316,592	17,409,648	0	0	0	392,202	0	392,202	0	XXX	XXX
9799999 - Total Common Stocks					14,718,692	XXX	14,718,692	17,811,748	0	2,869	0	392,202	0	392,202	0	XXX	XXX
9899999 - Total Preferred and Common Stocks					21,516,260	XXX	21,843,845	24,499,179	0	264,632	0	502,340	0	502,340	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A	1A ...$ 0	1B ...$ 0	1C ...$ 0	1D ...$ 0	1E ...$ 0	1F ...$ 0	1G ...$ 0
1B	2A ...$ 0	2B ...$ 0	2C ...$ 0			
1C	3A ...$ 0	3B ...$ 0	3C ...$ 0			
1D	4A ...$ 0	4B ...$ 0	4C ...$ 0			
1E	5A ...$ 0	5B ...$ 0	5C ...$ 0			
1F	6 ...$ 0					

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
38380Q-4T-6	GNR 2021-H09 EI - CMO/RMBS		09/01/2021	BREAN CAPITAL LLC		5,633,979	0	46,511
38380Q-EN-8	GNR 2020-H12 LI - CMO/RMBS		03/01/2021	BMOCM/BONDS		4,169,065	0	4,079
38380Q-J7-8	GNR 2021-H05 IO - CMO/RMBS		09/01/2021	PERSHING LLC		5,972,879	0	25,940
38380Q-XQ-0	GNR 2021-H02 IO - CMO/RMBS		07/01/2021	PERSHING LLC		5,859,912	0	62,421
91282C-DK-4	UNITED STATES TREASURY		12/10/2021	MORGAN STANLEY		20,022,656	20,000,000	6,868
0599999. Subtotal - Bonds - U.S. Governments						41,658,491	20,000,000	145,819
168863-DL-9	GOVERNMENT OF CHILE	C	06/03/2021	BANK OF NEW YORK/BARCLAYS		4,015,258	3,970,000	50,948
445545-AN-6	HUNGARY (GOVERNMENT)	C	10/08/2021	JEFFERIES & COMPANY, INC.		2,011,713	2,075,000	3,963
455780-CB-0	INDONESIA, REPUBLIC OF (GOVERNMENT)	C	10/08/2021	JPMCB/HSBC BANK PLC IB MAIN FL		2,032,375	1,775,000	19,907
46513Y-JJ-8	ISRAEL, STATE OF (GOVERNMENT)	C	10/08/2021	MORGAN STANLEY CO		1,632,538	1,375,000	13,549
718286-CB-1	PHILIPPINES, REPUBLIC OF THE (GOVERNMENT	C	10/08/2021	MORGAN STANLEY CO		2,041,163	1,975,000	14,412
74727P-BB-6	STATE OF QATAR	C	06/04/2021	Bank of America Securities		3,988,000	3,200,000	35,967
74730D-AD-5	QATAR PETROLEUM	C	10/07/2021	Bank of America Securities		1,693,200	1,700,000	14,025
760942-BA-9	URUGUAY, ORIENTAL REPUBLIC OF (GOVERNMEN	C	10/08/2021	BBVA SECURITIES INC		2,020,000	1,600,000	26,067
1099999. Subtotal - Bonds - All Other Governments						19,434,246	17,670,000	178,838
13063D-C4-8	CALIFORNIA ST		04/19/2021	Morgan Stanley		201,778	200,000	57
70914P-W7-3	PENNSYLVANIA (COMMONWEALTH OF)		05/06/2021	MERRILL LYNCH,PIERCE,FENNER & SMITH		200,364	200,000	0
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						402,142	400,000	57
64966Q-SE-1	NEW YORK N Y		04/19/2021	SG AMERICAS SECURITIES, LLC		197,714	200,000	947
92778*-AA-5	Virginia Commonwealth University Health		07/15/2021	MESIROW FINANCIAL INC		10,000,000	10,000,000	0
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						10,197,714	10,200,000	947
13077D-RW-4	CALIFORNIA ST UNIV REV		07/09/2021	JP MORGAN SECS INC., - FIXED INCOME		4,999,714	5,000,000	0
341271-AE-4	FLORIDA ST BRD ADMIN FIN CORP REV		04/29/2021	MORGAN STANLEY CO		201,954	200,000	1,156
64971X-JC-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		04/19/2021	JP Morgan Securities Inc.		201,583	185,000	2,516
64990G-WR-9	NEW YORK STATE DORMITORY AUTHORITY		04/29/2021	HILLTOP SECURITIES INC		111,380	105,000	899
91412H-GF-4	UNIVERSITY CALIF REVS		04/20/2021	MORGAN STANLEY CO		199,210	200,000	1,148
3199999. Subtotal - Bonds - U.S. Special Revenues						5,713,841	5,690,000	5,718
PRV002-38-6	Defense Information Systems Agency		09/27/2021	EPLUS		500,000	500,000	0
00085U-AS-0	ABPCI 4R CR - CDO	C	10/01/2021	Nataxis		5,000,000	5,000,000	0
00085U-AU-5	ABPCI 4R DR - CDO	C	10/01/2021	Nataxis		2,000,000	2,000,000	0
00141Y-AJ-4	AIGIM 211 E - CDO	C	03/04/2021	RBC CAPITAL MARKETS		4,000,000	4,000,000	0
00141Y-AL-9	AIGIM 211 F - CDO	C	03/04/2021	RBC CAPITAL MARKETS		3,595,500	4,230,000	0
002824-BP-4	ABBOTT LABORATORIES		04/19/2021	BARCLAYS CAPITAL INC.		218,522	225,000	582
00401M-AB-2	ABU DHABI CRUDE OIL PIPELINE LLC	C	08/19/2021	Various		4,554,030	3,910,000	72,901
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS CORP		04/29/2021	JP MORGAN SECS INC., - FIXED INCOME		195,939	175,000	1,452
015271-AX-7	ALEXANDRIA REAL ESTATE EQUITIES INC		04/01/2021	Morgan Stanley		925,810	1,000,000	4,000
023135-BR-6	AMAZON.COM INC		04/19/2021	JP Morgan Securities Inc.		223,142	225,000	1,035
023135-BT-2	AMAZON.COM INC		05/06/2021	CITIGROUP GLOBAL MARKETS INC.		205,371	225,000	2,453
023135-CB-0	AMAZON.COM INC		05/19/2021	DEUTSCHE BANK SECURITIES, INC.		1,720,128	1,750,000	1,356
031162-CZ-1	AMGEN INC		09/13/2021	DEUTSCHE BANK SECURITIES, INC.		984,160	1,000,000	2,000
032654-AX-3	ANALOG DEVICES INC		10/08/2021	Bank of America Securities		1,688,270	1,700,000	1,114
03761U-AH-9	APOLLO INVESTMENT CORP		07/09/2021	Bank of America Securities		3,994,880	4,000,000	0
03768W-AW-5	APID 34R DR - CDO	C	12/14/2021	DEUTSCHE BANK SECURITIES, INC.		5,000,000	5,000,000	0
037833-EC-0	APPLE INC		04/19/2021	BARCLAYS CAPITAL INC.		412,773	425,000	1,034
037833-EF-3	APPLE INC		05/19/2021	Various		2,263,482	2,475,000	18,029
037833-EK-2	APPLE INC		07/29/2021	Bank of New York Mellon		9,989,800	10,000,000	0
038923-AU-2	ARBOR REALTY TRUST, INC.		04/30/2021	Various		10,000,000	10,000,000	0
038923-AX-6	ARBOR REALTY TRUST INC		08/31/2021	PIPER SANDLER		5,000,000	5,000,000	0
04019V-AB-8	ARES PBN FINANCE CO LLC		09/21/2021	UBS FINANCIAL SERVICES INC.		5,000,000	5,000,000	0
040555-DA-9	ARIZONA PUBLIC SERVICE CO		11/29/2021	CITIGROUP GLOBAL MARKETS INC.		477,374	450,000	0
046353-AZ-1	ASTRAZENECA PLC	C	08/18/2021	RBC CAPITAL MARKETS		399,701	375,000	2,563
04636N-AB-9	ASTRAZENECA FINANCE LLC		11/29/2021	Various		1,156,810	1,125,000	5,272
04942C-AJ-5	ATCLO 14 C - CDO	C	12/01/2021	Unknown		2,088,000	2,088,000	7,385
04942C-AL-0	ATCLO 14 D - CDO	C	12/01/2021	Unknown		132,000	132,000	621
04942D-AC-8	ATCLO 14 SUB - CDO	C	12/01/2021	Unknown		458,495	780,000	0
053484-AB-7	AVALONBAY COMMUNITIES INC		11/29/2021	JP MORGAN SECS INC., - FIXED INCOME		840,457	850,000	1,948
053611-AK-5	AVERY DENNISON CORP		11/29/2021	BNP PARIBAS SECURITIES BOND		203,182	200,000	456
05531G-AB-7	TRUIST FINANCIAL CORP		04/19/2021	MarketAxess		224,404	200,000	689
06051G-GA-1	BANK OF AMERICA CORP		04/19/2021	DEUTSEC		216,082	200,000	0
06051G-JN-0	BANK OF AMERICA CORP		05/06/2021	MARKETAXESS		207,566	200,000	1,142
07133E-AG-9	BATLN 17 F - CDO	C	02/01/2021	RBC CAPITAL MARKETS LLC		3,121,200	3,672,000	0
07134M-AA-3	BATLN 22 E - CDO	C	09/20/2021	RBC CAPITAL MARKETS		4,500,000	4,500,000	0
07134M-AC-9	BATLN 22 F - CDO	C	09/20/2021	RBC CAPITAL MARKETS		1,700,000	2,000,000	0

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
0778FP-AH-2	BELL TELEPHONE COMPANY OF CANADA OR BELL	C	09/22/2021	Various		3,473,582	3,375,000	7,280
084659-AM-3	BERKSHIRE HATHAWAY ENERGY CO		04/19/2021	Morgan Stanley		217,442	200,000	108
09261B-AB-6	BLACKSTONE HOLDINGS FINANCE CO LLC		03/30/2021	MORGAN STANLEY CO		2,916,864	3,200,000	249
09261B-AF-7	BLACKSTONE GROUP INC		07/29/2021	Various		4,986,950	5,000,000	0
10949W-AE-2	BRIGHTWOOD CAPITAL MM CLO 2021-2 LTD. -	C	10/20/2021	PERSHING LLC		3,000,000	3,000,000	0
10949W-AL-6	BRIGHTWOOD CAPITAL MM CLO 2021-2 LTD. -	C	10/20/2021	PERSHING LLC		4,998,628	5,000,000	0
110122-CP-1	BRISTOL-MYERS SQUIBB CO		04/19/2021	Jane Street		220,622	200,000	1,606
110122-DQ-8	BRISTOL-MYERS SQUIBB CO		08/18/2021	US BANCORP INVESTMENTS INC.		2,700,824	2,775,000	10,842
110122-DS-4	BRISTOL-MYERS SQUIBB CO		08/18/2021	Various		3,474,702	3,850,000	21,461
12528G-AD-4	CFG 211 A - ABS	C	04/08/2021	PERSHING LLC		4,999,476	5,000,000	0
125523-CK-4	CIGNA CORP		11/29/2021	JP MORGAN SECS INC., - FIXED INCOME		208,148	200,000	1,436
12554X-AQ-5	CIFC 19SR CR - CDO	C	11/30/2021	Bank of America Securities		1,000,000	1,000,000	0
12564H-AB-1	CK HUTCHISON INTERNATIONAL (20) LTD	C	10/08/2021	HSBC Bank PLC		1,637,854	1,550,000	22,523
133131-AZ-5	CAMDEN PROPERTY TRUST		11/29/2021	Various		2,020,336	1,900,000	14,093
133434-AA-8	CAMERON LNG LLC		11/29/2021	CITIGROUP GLOBAL MARKETS INC.		469,706	450,000	4,933
136375-CZ-3	CANADIAN NATIONAL RAILWAY CO	C	03/30/2021	MORGAN STANLEY CO		2,828,736	3,200,000	32,667
140501-AB-3	CAPITAL SOUTHWEST CORP		02/22/2021	RAYMOND JAMES & ASSOCIATES		3,063,300	3,000,000	21,375
144523-AC-1	CARRINGTON HOLDING COMPANY LLC		02/18/2021	Not Available		15,000,000	15,000,000	0
149123-CJ-8	CATERPILLAR INC		03/30/2021	MORGAN STANLEY CO		1,211,637	1,175,000	18,245
15186A-AA-9	CBCF 2 A1 - CDO		12/21/2021	PERSHING LLC		1,000,000	1,000,000	0
15186A-AC-5	CBCF 2 A2 - CDO	C	12/21/2021	PERSHING LLC		2,000,000	2,000,000	0
15186A-AG-6	CBCF 2 C - CDO	C	12/21/2021	PERSHING LLC		5,000,000	5,000,000	0
15186P-AA-6	CENTERBRIDGE CREDIT FUNDING 1, LTD. - CD	C	04/08/2021	PERSHING LLC		7,500,000	7,500,000	0
15953P-AN-9	CHAPMAN UNIVERSITY		08/05/2021	Various		4,150,000	4,150,000	0
166756-AR-7	CHEVRON USA INC		04/19/2021	Bank of New York Mellon		394,611	350,000	3,593
166764-BY-5	CHEVRON CORP		08/18/2021	Bank of America Securities		831,848	800,000	4,919
17259U-AA-3	CION INVESTMENT CORPORATION		01/29/2021	Not Available		4,000,000	4,000,000	0
172967-MD-0	CITIGROUP INC		03/30/2021	MORGAN STANLEY CO		1,660,487	1,350,000	11,858
172967-MY-4	CITIGROUP INC		11/29/2021	BARCLAYS CAPITAL INC FIXED INC		449,960	450,000	960
17327C-AM-5	CITIGROUP INC		11/04/2021	Bank of America Securities		3,091,631	3,150,000	9,818
191216-DL-1	COCA-COLA CO		05/06/2021	CITIGROUP GLOBAL MARKETS INC.		198,394	200,000	1,083
19521U-AA-1	CLGIX 2021-1 A2 - ABS		12/14/2021	DEUTSCHE BANK SECURITIES, INC.		10,199,436	10,200,000	0
20030N-CA-7	COMCAST CORP		04/19/2021	MarketAxess		216,794	200,000	1,155
20030N-DM-0	COMCAST CORP		08/18/2021	JP MORGAN SECS INC., - FIXED INCOME		1,043,018	1,050,000	1,991
20030N-DP-3	COMCAST CORP		03/30/2021	MORGAN STANLEY CO		1,448,451	1,700,000	5,322
21987B-BD-9	CORPORACION NACIONAL DEL COBRE DE CHILE	C	08/18/2021	BBVA SECURITIES INC		2,994,600	3,100,000	9,494
22535W-AH-0	CREDIT AGRICOLE SA	C	11/04/2021	RBC CAPITAL MARKETS		5,885,280	6,000,000	21,199
225740-AA-7	Crescent Direct Lending Fund III Note Fe		12/31/2021	DIRECT		4,158,035	4,158,035	0
23248Q-AA-4	CVC US DIRECT LENDING FUND II (RN) LP 6.		07/21/2021	DIRECT		719,239	719,239	0
23248Q-AA-4	CVC US DIRECT LENDING FUND II (RN) LP 6.		11/12/2021	DIRECT		308,245	308,245	0
23248Q-AB-2	CVC US DIRECT LENDING FUND II (RN) LP 6.		07/21/2021	DIRECT		55,941	55,941	0
23248Q-AB-2	CVC US DIRECT LENDING FUND II (RN) LP 6.		11/12/2021	DIRECT		23,975	23,974	0
23292F-AB-1	DI ISSUER LLC - ABS		10/13/2021	GUGGENHEIM SECURITIES LLC		15,000,000	15,000,000	0
233046-AQ-4	DNKN 211 A22 - RMBS		10/15/2021	BARCLAYS CAPITAL INC FIXED INC		3,000,000	3,000,000	0
244199-BK-0	DEERE & CO		03/30/2021	MORGAN STANLEY CO		1,300,110	1,150,000	19,885
24422E-UU-1	JOHN DEERE CAPITAL CORP		04/19/2021	DEUTSEC		222,532	200,000	843
24422E-VS-5	JOHN DEERE CAPITAL CORP		08/18/2021	JP MORGAN SECS INC., - FIXED INCOME		2,561,133	2,525,000	8,838
24582B-AA-2	Delaware Basin Residue, LLC		10/08/2021	CARLYLE GROUP		4,184,783	4,184,783	0
25402J-AA-7	DIGITALBRIDGE ISSUER LLC - ABS		06/30/2021	BARCLAYS CAPITAL INC FIXED INC		5,000,000	5,000,000	0
254687-FW-1	WALT DISNEY CO		04/19/2021	US Bank		230,949	225,000	1,348
254687-FX-9	WALT DISNEY CO		08/18/2021	CITIGROUP GLOBAL MARKETS INC.		2,991,760	2,825,000	7,694
254687-FZ-4	WALT DISNEY CO		05/19/2021	MORGAN STANLEY CO		2,413,388	2,275,000	29,120
26113*-AA-7	DYAL CAPITAL IV ISSUER B 3.65 02-2041 -		02/05/2021	Not Available		2,800,000	2,800,000	0
26113@-AA-5	DYAL CAPITAL IV ISSUER A 3.65 02-2041 -		02/05/2021	Not Available		5,200,000	5,200,000	0
26136*-AD-4	Doyon Utilities 2021- 20 year		06/29/2021	TORONTO DOMINION BANK		3,000,000	3,000,000	0
26136*-AE-2	Doyon Utilities LLC- 30 year		06/29/2021	TORONTO DOMINION BANK		3,000,000	3,000,000	0
278642-AZ-6	EBAY INC		11/29/2021	Various		3,184,255	2,850,000	36,429
278865-BG-4	ECOLAB INC		03/30/2021	MORGAN STANLEY CO		984,240	1,200,000	3,258
28622E-AL-2	AWPT 2113 D - CDO	C	06/09/2021	Goldman Sachs		2,000,000	2,000,000	0
28622E-AN-8	ELEVATION CLO 2021-13, LTD. - CDO	C	06/09/2021	Goldman Sachs		5,000,000	5,000,000	0
29248H-AC-7	EMPOWER FINANCE 2020 LP		08/18/2021	Various		2,729,861	2,700,000	24,250
299808-AH-8	EVEREST REINSURANCE HOLDINGS INC	C	09/22/2021	WELLS FARGO SECURITIES		3,081,513	2,750,000	42,510
33938M-AA-7	Flexential Issuer, LLC - ABS		11/23/2021	PERSHING LLC		11,417,032	11,500,000	0
33938M-AD-1	FLX 2021-2A A2 - ABS		11/23/2021	PERSHING LLC		4,950,633	5,000,000	0
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB DE CV	C	06/04/2021	Bank of America Securities		3,997,620	3,960,000	54,670

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
361448-BH-5	GATX CORP		08/02/2021	Various		1,952,300	2,000,000	11,711
36260#-AA-3	GSRP Portfolio II LLC		10/01/2021	HSBC HOLDINGS PLC		1,000,000	1,000,000	0
36321P-AC-4	GALAXY PIPELINE ASSETS BIDCO LTD	C	08/19/2021	Various		5,662,690	5,670,000	45,641
36361U-AW-0	GALL 171R C2R - CDO		12/16/2021	GREENSLEDGE CAPITAL MARKETS LLC		5,000,000	5,000,000	0
36831F-AA-3	GCM GROSVENOR DIV LLC		11/01/2021	UBS Securities		11,000,000	11,000,000	0
36831F-AB-1	GCM GROSVENOR DIV LLC		11/01/2021	UBS Securities		5,000,000	5,000,000	0
37331N-AK-7	GEORGIA-PACIFIC LLC		11/29/2021	Various		1,465,802	1,425,000	7,996
37331N-AL-5	GEORGIA-PACIFIC LLC		11/04/2021	RBC CAPITAL MARKETS		4,038,875	3,950,000	1,843
376546-88-3	GLADSTONE INVESTMENT CORP		08/11/2021	OPPENHEIMER & CO. INC.		1,000,000	1,000,000	0
378272-BH-0	GLENCORE FUNDING LLC		11/29/2021	Various		1,083,815	1,100,000	1,275
37941*-AB-0	Global Infrastructure Management, LLC		12/01/2021	BANK OF AMERICA CORPORATION		3,000,000	3,000,000	0
37941*-AC-8	Global Infrastructure Management, LLC		12/01/2021	Not Available		7,000,000	7,000,000	0
38138L-AS-7	GLM 7R DR - CDO	C	04/01/2021	Bank of America Securities		4,250,000	4,250,000	0
38178X-AA-1	GOLUB CAPITAL PARTNERS ABS FUNDING 2021-		10/15/2021	DEUTSCHE BANK SECURITIES, INC.		8,000,000	8,000,000	0
39055V-AD-5	GREAT LAKES CLO V LTD. - CDO	C	03/12/2021	BMOCM/BONDS		6,500,000	6,500,000	0
39055V-AE-3	GREAT LAKES CLO V LTD. - CDO	C	03/12/2021	BMOCM/BONDS		6,000,000	6,000,000	0
40054#-AA-5	GRYPHON MEZZANINE PARTNERS FEEDER FUND I		12/17/2021	PIK BUY		152,921	152,921	0
40390P-AB-4	High River Resources, LLC - Class B - AB		12/28/2021	Not Available		12,366,500	12,500,000	20,625
404530-AD-9	HACKENSACK MERIDIAN HEALTH INC		07/28/2021	RBC CAPITAL MARKETS		5,101,150	5,000,000	59,497
406371-AG-9	HALSEYPOINT CLO 5, LTD. - CDO	C	11/19/2021	GOLDMAN		5,000,000	5,000,000	0
406371-AL-8	HALSEYPOINT CLO 5, LTD. - CDO	C	11/19/2021	GOLDMAN		3,500,000	3,500,000	0
437076-BW-1	HOME DEPOT INC		04/19/2021	BARCLAYS CAPITAL INC.		230,034	200,000	2,925
437076-CD-2	HOME DEPOT INC		03/30/2021	MORGAN STANLEY CO		1,742,318	1,675,000	25,874
437076-CF-7	HOME DEPOT INC		08/18/2021	BNP PARIBAS SECURITIES BOND		3,761,004	3,900,000	33,218
437076-CG-5	HOME DEPOT INC		08/18/2021	JP MORGAN SECS INC., - FIXED INCOME		555,810	600,000	8,827
438516-CF-1	HONEYWELL INTERNATIONAL INC		11/29/2021	Various		4,488,011	4,525,000	3,089
440452-AF-7	HORMEL FOODS CORP		11/29/2021	Various		4,495,875	4,475,000	17,711
440452-AJ-9	HORMEL FOODS CORP		08/19/2021	Various		4,062,720	3,825,000	25,792
45783V-AB-5	INNOVATION DEBT FUNDING VI LLC, SERIES 2		11/17/2021	Not Available		4,220,000	4,220,000	0
458140-BW-9	INTEL CORP		08/19/2021	BNY/SUNTRUST CAPITAL MARKETS		4,603,905	4,500,000	4,194
458140-BX-7	INTEL CORP		08/10/2021	JP MORGAN SECS INC., - FIXED INCOME		2,365,951	2,375,000	0
45866F-AL-8	INTERCONTINENTAL EXCHANGE INC		11/29/2021	Various		1,144,960	1,200,000	12,017
46124H-AC-0	INTUIT INC		04/19/2021	MarketAxess		221,900	225,000	810
46124H-AD-8	INTUIT INC		08/18/2021	MORGAN STANLEY CO		3,768,432	3,775,000	6,056
46647P-BN-5	JPMORGAN CHASE & CO		05/19/2021	BARCLAYS CAPITAL INC FIXED INC		2,872,543	2,975,000	9,416
46647P-BR-6	JPMORGAN CHASE & CO		04/19/2021	RBC CAPITAL MARKETS		228,708	225,000	1,909
478160-CK-8	JOHNSON & JOHNSON		04/19/2021	Jane Street		407,246	375,000	2,900
48252M-AA-3	KKR GROUP FINANCE CO VIII LLC		06/24/2021	JP MORGAN SECS INC., - FIXED INCOME		1,965,056	1,875,000	22,422
49271V-AM-2	KEURIG DR PEPPER INC		11/29/2021	Various		2,165,398	2,000,000	2,252
494368-CA-9	KIMBERLY-CLARK CORP		11/29/2021	BARCLAYS CAPITAL INC FIXED INC		363,829	350,000	3,186
50249A-AJ-2	LYB INTERNATIONAL FINANCE III LLC		09/16/2021	Bank of America Securities		1,096,770	1,000,000	17,017
512807-AW-8	LAM RESEARCH CORP		04/01/2021	Various		2,473,413	2,575,000	22,157
539830-BN-8	LOCKHEED MARTIN CORP		05/19/2021	Bank of America Securities		1,734,364	1,475,000	11,060
539830-BP-3	LOCKHEED MARTIN CORP		11/29/2021	Various		4,038,462	4,000,000	15,697
539830-BQ-1	LOCKHEED MARTIN CORP		03/30/2021	MORGAN STANLEY CO		189,638	200,000	1,649
548661-DZ-7	LOWE'S COMPANIES INC		11/29/2021	Various		1,146,438	1,200,000	14,433
55261H-AC-4	MAG MUTUAL INSURANCE COMPANY 4.75 04-204		04/30/2021	Unknown		15,000,000	15,000,000	0
571676-AQ-8	MARS INC		03/30/2021	Morgan Stanley		825,227	950,000	4,849
574599-BR-6	MASCO CORP		11/29/2021	Various		2,251,242	2,200,000	7,917
57636Q-AJ-3	MASTERCARD INC		04/19/2021	Morgan Stanley		223,356	200,000	1,069
57636Q-AT-1	MASTERCARD INC		03/30/2021	MORGAN STANLEY CO		1,646,827	1,675,000	3,706
58013M-FM-1	MCDONALD'S CORP		11/29/2021	Bank of America Securities		198,930	200,000	1,063
58933Y-BB-0	MERCK & CO INC		03/30/2021	MORGAN STANLEY CO		1,508,189	1,700,000	11,222
594918-BY-9	MICROSOFT CORP		04/19/2021	BARCLAYS CAPITAL INC.		387,923	350,000	2,406
59523U-AR-8	MID-AMERICA APARTMENTS LP		11/29/2021	Bank of America Securities		206,482	200,000	1,161
61034N-AG-6	MCMML 11 B2 - CDO	C	04/06/2021	BNP PARIBAS SECURITIES BOND		10,750,000	10,750,000	0
617446-8Y-8	MORGAN STANLEY		05/19/2021	Various		2,613,203	2,850,000	24,953
61744Y-AP-3	MORGAN STANLEY		04/19/2021	JP Morgan Securities Inc.		220,234	200,000	1,823
62954W-AE-5	NTT FINANCE CORP	C	08/18/2021	Bank of America Securities		1,051,537	1,025,000	9,819
631716-AL-1	NASSAU 2020-I LTD. - CDO	C	12/29/2021	US BANCORP		2,446,017	2,955,555	0
63906Y-AD-0	NATWEST MARKETS PLC	C	11/04/2021	JEFFERIES & COMPANY, INC.		6,056,629	6,100,000	10,573
64133R-AQ-9	NEUB 38R DR - CDO	C	09/27/2021	BARCLAYS CAPITAL INC FIXED INC		3,000,000	3,000,000	0
654106-AM-5	NIKE INC		03/30/2021	MORGAN STANLEY CO		1,774,244	1,675,000	628
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCARE		08/03/2021	RBC CAPITAL MARKETS		3,490,000	3,490,000	0
67066G-AH-7	NVIDIA CORP		04/12/2021	Various		3,759,201	3,525,000	2,338

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
67103B-AA-8	OFS CAPITAL CORP		02/05/2021	GOLDMAN		2,967,180	3,000,000	0
67400#-AA-9	OAKTREE MEZZANINE FUND V FEEDER (ICI), L		10/14/2021	DIRECT		1,863,000	1,863,000	0
674241-AB-0	OBERLIN COLLEGE		07/28/2021	MORGAN STANLEY CO		5,053,150	5,000,000	798
67578M-AC-6	OCTAGON INVESTMENT PARTNERS 51 LTD. - CD	C	04/16/2021	RBC CAPITAL MARKETS		3,220,013	3,788,250	0
68377W-AC-5	OPTN 21C C - ABS		10/25/2021	GOLDMAN		2,999,438	3,000,000	0
68902V-AM-9	OTIS WORLDWIDE CORP		11/29/2021	Various		3,595,110	3,550,000	20,438
68964*-AT-8	Otter Tail Power Company		11/29/2021	Not Available		9,827,800	10,000,000	172,200
69370P-AE-1	PERTAMINA (PERSERO) PT	C	08/12/2021	BANK OF NEW YORK/BARCLAYS		2,917,200	2,640,000	5,515
695114-CX-4	PACIFICORP		05/06/2021	CITIGROUP GLOBAL MARKETS INC.		206,764	200,000	1,008
695156-AW-9	PACKAGING CORP OF AMERICA		09/22/2021	Various		4,354,783	4,275,000	737
70450Y-AH-6	PAYPAL HOLDINGS INC		11/29/2021	Various		4,489,522	4,325,000	19,558
70450Y-AJ-2	PAYPAL HOLDINGS INC		08/18/2021	Various		2,290,475	2,250,000	30,424
713448-EU-8	PEPSICO INC		08/18/2021	Various		2,378,482	2,125,000	9,216
713448-FA-1	PEPSICO INC		08/18/2021	CREDIT SUISSE SECURITIES (USA)		2,545,920	2,600,000	17,694
714046-AN-9	PERKINELMER INC		09/08/2021	Bank of America Securities		448,637	450,000	0
716743-AR-0	PETRONAS CAPITAL LTD	C	10/13/2021	Various		3,861,499	3,130,000	51,086
717081-FA-6	PFIZER INC		03/30/2021	MORGAN STANLEY CO		1,588,463	1,700,000	15,683
720186-AM-7	PIEDMONT NATURAL GAS COMPANY INC		11/29/2021	Bank of America Securities		207,102	200,000	0
72132X-AE-7	PIKES PEAK CLO 4 - CDO	C	07/09/2021	Bank of America Securities		2,970,000	3,000,000	0
736508-T@-1	Portland General Electric Green Bond		09/30/2021	BNP PARIBAS		4,000,000	4,000,000	0
74101#-AC-3	Presidio Finance LLC - ABS		07/29/2021	GUGGENHEIM SECURITIES LLC		15,000,000	15,000,000	0
74340X-BM-2	PROLOGIS LP		11/29/2021	Bank of America Securities		452,466	450,000	1,294
74340X-BQ-3	PROLOGIS LP		03/30/2021	MORGAN STANLEY CO		162,118	200,000	2,609
74432Q-CF-0	PRUDENTIAL FINANCIAL INC		08/19/2021	Various		4,759,441	4,100,000	64,722
745332-CK-0	PUGET SOUND ENERGY INC		09/08/2021	WELLS FARGO SECURITIES		4,000,000	4,000,000	0
746245-A*-0	PureWest Funding LLC		11/19/2021	GUGGENHEIM SECURITIES LLC		15,000,000	15,000,000	0
74742@-AA-4	Sun Holdings--QSR Pool 3 Lease-Backed Pa		08/06/2021	WATERWAY CAPITAL LLC		16,564,000	16,400,000	0
74762E-AH-5	QUANTA SERVICES INC		09/09/2021	WELLS FARGO SECURITIES		2,998,170	3,000,000	0
754730-AH-2	RAYMOND JAMES FINANCIAL INC		09/22/2021	PERSHING LLC		3,034,408	2,600,000	46,854
75975B-AC-2	RENEW 211 B - ABS		12/20/2021	Bank of New York/Natixis, New		4,381,400	4,612,000	0
77588J-AC-0	RCF 2 B - CDO	C	09/02/2021	GREENSLEDGE CAPITAL MARKETS LLC		5,000,000	5,000,000	0
77588J-AE-6	RCF 2 C - CDO	C	09/02/2021	GREENSLEDGE CAPITAL MARKETS LLC		4,000,000	4,000,000	0
776743-AG-1	ROPER TECHNOLOGIES INC		11/29/2021	Bank of America Securities		208,626	200,000	1,246
78391Y-A*-9	RYMAN HEALTHCARE LIMITED (NOTE 23) 4.06	C	02/16/2021	DIRECT		5,000,000	5,000,000	0
78486A-AG-1	STWD 21SIF1 D - CDO		04/05/2021	MUFG SECURITIES AMERICAS INC.		5,000,000	5,000,000	0
79466L-AJ-3	SALESFORCE.COM INC		08/18/2021	WELLS FARGO SECURITIES		4,047,040	4,000,000	8,233
79466L-AL-8	SALESFORCE.COM INC		10/08/2021	Various		5,097,289	5,000,000	29,117
808513-BP-9	CHARLES SCHWAB CORP		04/19/2021	BARCLAYS CAPITAL INC.		227,489	225,000	413
808513-BT-1	CHARLES SCHWAB CORP		09/13/2021	CITIGROUP GLOBAL MARKETS INC.		2,002,920	2,000,000	2,058
817826-AE-0	7-ELEVEN INC		01/27/2021	CREDIT SUISSE SECURITIES		2,223,776	2,225,000	0
817826-AG-5	7-ELEVEN INC		01/27/2021	CREDIT SUISSE SECURITIES		1,593,872	1,600,000	0
824348-BM-7	SHERWIN-WILLIAMS CO		04/01/2021	JP Morgan Securities Inc.		1,003,020	1,000,000	12,925
84265V-AG-0	SOUTHERN COPPER CORP		10/12/2021	Various		3,839,900	3,040,000	49,790
855244-AX-7	STARBUCKS CORP		11/29/2021	BARCLAYS CAPITAL INC FIXED INC		208,802	200,000	1,470
85917P-AB-3	STERIS IRISH FINCO UNLIMITED CO	C	03/24/2021	JP Morgan Securities Inc.		74,640	75,000	0
87289B-AA-2	TCP A1 - CDO		06/08/2021	DIRECT		172,131	172,131	0
882508-BM-5	TEXAS INSTRUMENTS INC		09/07/2021	MUFG SECURITIES AMERICAS INC.		2,979,210	3,000,000	0
88579Y-BG-5	3M CO		04/19/2021	DEUTSEC		221,142	200,000	938
88579Y-BP-5	3M CO		05/19/2021	MORGAN STANLEY CO		1,755,101	1,575,000	5,828
89788M-AB-8	TRUIST FINANCIAL CORP		09/13/2021	US BANCORP INVESTMENTS INC.		1,524,615	1,500,000	8,125
911312-BS-4	UNITED PARCEL SERVICE INC		03/30/2021	MORGAN STANLEY CO		1,757,527	1,675,000	4,746
91324P-DE-9	UNITEDHEALTH GROUP INC		04/19/2021	JP Morgan Securities Inc.		217,052	200,000	98
91324P-DZ-2	UNITEDHEALTH GROUP INC		05/06/2021	US BANCORP INVESTMENTS INC.		194,626	200,000	2,819
91324P-ED-0	UNITEDHEALTH GROUP INC		08/18/2021	JP MORGAN SECS INC., - FIXED INCOME		3,466,111	3,350,000	19,477
91324P-EF-5	UNITEDHEALTH GROUP INC		08/18/2021	Various		2,623,280	2,575,000	4,482
918638-AC-7	VHG Capital, L.P.		11/02/2021	Goldman Sachs		11,988,193	12,000,000	11,807
927804-FX-7	VIRGINIA ELECTRIC AND POWER CO		04/19/2021	MarketAxess		220,372	200,000	700
92940P-AF-1	WRKCO INC		11/29/2021	MORGAN STANLEY CO		227,960	200,000	0
931142-EV-1	WALMART INC		11/29/2021	Various		1,816,372	1,850,000	3,566
94106B-AD-3	WASTE CONNECTIONS INC	C	09/07/2021	Bank of America Securities		2,758,028	2,800,000	0
94950Q-AC-9	WELF 2019-1 SUB - CDO		11/01/2021	Unknown		131,174	208,333	0
960413-AZ-5	WESTLAKE CHEMICAL CORP		11/29/2021	Various		2,172,288	2,200,000	7,847
G42158-AA-2	HPS SPECIALTY LOAN FUND V FEEDER		09/22/2021	DIRECT		14,400,000	14,400,000	0
G6393Y-AA-8	NCCE 1 SUB - CDO	B	12/22/2021	Unknown		2,264,800	2,256,600	0
Y7563*-AA-5	SEASPAN HOLDCO III LTD - SERIES A	C	05/12/2021	Citigroup		5,000,000	5,000,000	0

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
Y7563*-AB-3	SEASPAN HOLDCO III LTD - SERIES B		08/12/2021	Citigroup		1,000,000	1,000,000	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						721,585,602	719,921,006	1,715,334
71902E-20-8	NASSAU COMPANIES OF NEW YORK		12/31/2021	Various		795,904	1,072,125	1,838
71909V-AA-2	PHOENIX LIFE INSURANCE CO		11/12/2021	DIRECT		2,013,020	2,165,000	63,209
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						2,808,924	3,237,125	65,047
8399997. Total - Bonds - Part 3						801,800,960	777,118,131	2,111,760
8399998. Total - Bonds - Part 5						32,682,307	32,112,561	182,139
8399999. Total - Bonds						834,483,267	809,230,693	2,293,900
8999997. Total - Preferred Stocks - Part 3						0	XXX	0
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						0	XXX	0
ABB994-9Q-1	FEDERAL HOME LOAN BANK CAPITAL STOCK		04/05/2021	Direct	1,017.000	101,700		0
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						101,700	XXX	0
9799997. Total - Common Stocks - Part 3						101,700	XXX	0
9799998. Total - Common Stocks - Part 5							XXX	
9799999. Total - Common Stocks						101,700	XXX	0
9899999. Total - Preferred and Common Stocks						101,700	XXX	0
9999999 - Totals						834,584,967	XXX	2,293,900

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	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
912828-YS-3	UNITED STATES TREASURY		03/11/2021	J.P. MORGAN SEC JPMCHASE/BIDL*BDMBS		7,207,539	7,000,000	6,892,813	6,902,884	0	1,947	0	1,947	0	6,904,832	0	302,707	302,707	39,593	11/15/2029
91282C-AX-9	UNITED STATES TREASURY		02/19/2021	JP MORGAN SECURITIES INC.		15,004,102	15,000,000	15,000,586	15,000,579	0	(41)	0	(41)	0	15,000,539	0	3,563	3,563	4,172	11/30/2022
0599999. Subtotal - Bonds - U.S. Governments						22,211,641	22,000,000	21,893,398	21,903,464	0	1,907	0	1,907	0	21,905,370	0	306,270	306,270	43,765	XXX
10620N-CG-1	BRHEA 2011-1 A2 - ABS		01/07/2021	JP MORGAN SECS INC., - FIXED INCOME		83,847	83,690	82,563	81,693	0	16	0	16	0	81,709	0	2,139	2,139	110	02/25/2030
31280S-MK-9	FH 1G2162 - RMBS		01/08/2021	Various		127,375	122,460	122,341	105,238	0	85	0	85	0	105,323	0	22,052	22,052	514	08/01/2037
31280S-XB-7	FH 1G2474 - RMBS		01/08/2021	Various		91,651	88,650	89,509	78,289	0	1,663	0	1,663	0	79,951	0	11,700	11,700	411	08/01/2036
312905-Z7-0	FHR 1087 I - CMO/RMBS		06/15/2021	Paydown		127	127	137	127	0	0	0	0	0	127	0	0	0	3	06/15/2021
312910-UP-5	FHR 1303 L - CMO/RMBS		12/01/2021	Paydown		1,616	1,616	1,855	1,655	0	(39)	0	(39)	0	1,616	0	0	0	41	06/15/2022
3132GR-6V-8	FH Q06884 - RMBS		12/01/2021	Paydown		248,898	248,898	256,045	253,188	0	(4,289)	0	(4,289)	0	248,898	0	0	0	2,943	03/01/2042
313398-M8-9	FHR 2332G ZL - CMO/RMBS		12/01/2021	Paydown		20,509	20,509	19,036	19,435	0	1,074	0	1,074	0	20,509	0	0	0	801	07/15/2031
31358P-HV-2	FNR G9235 EB - CMO/RMBS		12/01/2021	Paydown		871	871	980	871	0	0	0	0	0	871	0	0	0	29	07/25/2022
3136AB-Q7-8	FNR 2012-108 TE - CMO/RMBS		01/05/2021	Various		244,861	227,145	239,780	236,123	0	(365)	0	(365)	0	235,757	0	9,104	9,104	811	10/25/2042
31381R-LL-6	FN 468431 - CMBS/RMBS		01/08/2021	Various		264,463	264,051	280,306	265,446	0	(78)	0	(78)	0	265,368	0	(905)	(905)	1,070	07/01/2021
31398C-Y9-3	FHR 3530 DB - CMO/RMBS		01/05/2021	Various		100,174	96,569	105,698	98,691	0	(153)	0	(153)	0	98,538	0	1,636	1,636	392	05/15/2024
650117-AA-2	NEW YORK TRANSN DEV CORP LEASE REV		08/04/2021	Call @ 100.00		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	2,974	09/01/2035
762315-NR-6	RISSTD 141		01/07/2021	JP Morgan Securities Inc.		754,718	758,987	757,643	759,043	0	0	0	0	0	759,043	0	(4,325)	(4,325)	692	10/02/2028
3199999. Subtotal - Bonds - U.S. Special Revenues						2,079,110	2,053,575	2,095,892	2,039,799	0	(2,087)	0	(2,087)	0	2,037,711	0	41,399	41,399	10,788	XXX
00085C-AG-6	ABPCI V B - CDO	C	06/14/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,921	04/21/2031
00119K-AA-1	AGL I E - CDO	C	10/20/2021	Paydown		2,000,000	2,000,000	1,997,900	1,997,665	0	2,336	0	2,336	0	2,000,000	0	0	0	147,846	10/20/2032
00164V-AC-7	AMC NETWORKS INC		02/10/2021	GOLDMAN, SACHS & CO.		60,048	60,000	60,214	60,000	0	0	0	0	0	60,000	0	48	48	443	12/15/2022
00164V-AD-5	AMC NETWORKS INC		06/21/2021	Various		199,144	195,000	194,548	194,593	0	(352)	0	(352)	0	194,240	0	1,953	1,953	8,128	04/01/2024
00175M-BF-6	AMMC 15RR ARR - CDO		06/07/2021	Bank of America Securities		1,497,320	1,496,347	1,496,347	1,496,347	0	0	0	0	0	1,496,347	0	973	973	14,641	01/15/2032
00389V-AA-0	ALFT 131 A - ABS		01/07/2021	JP Morgan Securities Inc.		301,223	307,371	305,079	296,212	0	1	0	1	0	296,213	0	5,011	5,011	89	12/26/2044
00404A-AJ-8	ACADIA HEALTHCARE COMPANY INC		03/12/2021	Call @ 100.00		250,000	250,000	250,938	250,127	0	(127)	0	(127)	0	250,000	0	0	0	8,281	02/15/2023
00489L-AC-7	ACRISURE LLC		02/10/2021	Bank of America		62,490	60,000	62,850	62,577	0	(127)	0	(127)	0	62,450	0	40	40	2,383	02/15/2024
00688J-AB-3	ADIENT US LLC		06/21/2021	Bank of New York Mellon		88,478	80,000	88,181	87,900	0	(1,731)	0	(1,731)	0	86,169	0	2,310	2,310	4,960	04/15/2025
00766T-AD-2	AECOM		04/13/2021	CORPORATE REORGANIZATIONS		63,044	55,000	60,981	60,885	0	(446)	0	(446)	0	60,440	0	2,604	2,604	1,598	10/15/2024
008065-A#-1	AEROVIAS DE MEXICO (AEROMEXICO) FLT 09-2		07/30/2021	Paydown		0	0	(3,139)	0	0	3,139	0	3,139	0	0	0	0	0	1,229	09/30/2024
008684-AA-0	AHMA 2006-6 A1A - CMO/RMBS		12/27/2021	Paydown		271,403	303,215	216,040	200,254	0	71,149	0	71,149	0	271,403	0	0	0	360	12/25/2046
013092-AA-9	ALBERTSONS COMPANIES INC		06/21/2021	Bank of New York Mellon		32,927	30,000	33,450	33,043	0	(528)	0	(528)	0	32,515	0	412	412	1,737	03/15/2026
013092-AF-8	ALBERTSONS COMPANIES INC		06/21/2021	Bank of New York Mellon		136,870	135,000	135,000	135,000	0	0	0	0	0	135,000	0	1,870	1,870	3,570	03/15/2026
013093-AD-1	ALBERTSONS COMPANIES LLC		06/21/2021	Various		49,236	48,000	49,680	49,176	0	(327)	0	(327)	0	48,849	0	387	387	5,544	03/15/2025
013817-AW-1	HOWMET AEROSPACE INC		06/21/2021	Bank of New York Mellon		36,407	33,000	34,526	34,363	0	(174)	0	(174)	0	34,189	0	2,218	2,218	1,231	10/01/2024
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC		06/21/2021	Bank of New York Mellon		63,675	60,000	64,650	64,340	0	(715)	0	(715)	0	63,625	0	50	50	3,732	07/15/2026
02005N-BF-6	ALLY FINANCIAL INC		06/21/2021	Bank of New York Mellon		35,630	31,000	33,408	33,178	0	(198)	0	(198)	0	32,981	0	2,650	2,650	1,055	11/20/2025
02005N-BG-4	ALLY FINANCIAL INC		04/15/2021	Maturity @ 100.00		200,000	200,000	192,000	197,794	0	2,206	0	2,206	0	200,000	0	0	0	4,250	04/15/2021
02150X-AA-9	CWALT 2007-HY8C A1 - RMBS		12/27/2021	Paydown		161,209	161,209	146,398	146,087	0	15,122	0	15,122	0	161,209	0	0	0	166	09/25/2037
024747-AE-7	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		05/24/2021	Call @ 102.94		15,441	15,000	15,694	15,556	0	(123)	0	(123)	0	15,434	0	7	7	470	05/15/2026
026874-CU-9	AMERICAN INTERNATIONAL GROUP INC		09/01/2021	Call @ 100.00		1,031,560	1,000,000	990,770	998,379	0	736	0	736	0	999,115	0	885	885	68,935	06/01/2022
030981-AH-7	AMERIGAS PARTNERS LP		06/21/2021	Bank of New York Mellon		65,879	60,000	65,400	65,182	0	(738)	0	(738)	0	64,443	0	1,435	1,435	1,997	05/20/2024
03764D-AH-4	APID XII AR - CDO		06/07/2021	SG AMERICAS SECURITIES, LLC		500,250	500,000	494,750	487,019	0	1,505	0	1,505	0	488,524	0	11,726	11,726	4,300	04/15/2031
03768W-AJ-4	APID XXXIV D - CDO	C	12/29/2021	Paydown		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	345,799	01/21/2033

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	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
038522-AP-3	ARAMARK SERVICES INC		06/21/2021	Bank of New York Mellon		308,445	300,000	309,087	307,760	0	(1,221)	0	(1,221)	0	306,540	0	1,905	1,905	10,917	04/01/2025
03940A-AN-4	ARCHS 1R BR - CDO		04/20/2021	Paydown		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	8,377	10/20/2028
03969A-AQ-3	ARDAGH PACKAGING FINANCE PLC	C	06/21/2021	Bank of New York Mellon		210,250	200,000	200,000	200,000	0	0	0	0	0	200,000	0	10,250	10,250	6,796	04/30/2025
044209-AF-1	ASHLAND LLC		06/21/2021	JP MORGAN SECS INC., - FIXED INCOME		62,142	60,000	61,200	60,775	0	(263)	0	(263)	0	60,512	0	1,630	1,630	2,438	08/15/2022
04541G-MN-9	ABSHE 2004-HE8 M1 - RMBS		09/27/2021	Paydown		456,325	456,325	422,671	426,685	0	29,640	0	29,640	0	456,325	0	0	0	3,854	12/25/2034
04623T-AA-3	MORGN 2 A - CDO		06/07/2021	Various		1,500,825	1,500,000	1,488,300	1,460,721	0	4,349	0	4,349	0	1,465,070	0	35,755	35,755	12,123	04/21/2031
04942D-AF-1	ATCLO COMBO - CDO	C	12/01/2021	Unknown		2,672,130	2,863,565	2,863,565	2,728,912	0	(56,782)	0	(56,782)	0	2,672,130	0	0	0	168,364	07/20/2032
05508R-AE-6	B&G FOODS INC		06/21/2021	Bank of New York Mellon		106,860	104,000	108,160	107,457	0	(1,034)	0	(1,034)	0	106,423	0	437	437	3,974	04/01/2025
05608Q-AA-5	BY CROWN PARENT LLC		09/13/2021	Various		62,932	60,000	60,000	60,000	0	0	0	0	0	60,000	0	2,932	2,932	2,876	01/31/2026
05683V-AN-4	BCC 191 D - CDO	C	04/19/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	20,579	04/18/2032
06744N-AJ-6	BARDT 1911 D - CDO	C	10/22/2021	Paydown		300,000	300,000	300,000	300,000	0	0	0	0	0	300,000	0	0	0	12,136	10/22/2032
07324S-CD-2	BAYC 2005-3 M1 - CMBS		06/28/2021	Various		458,686	480,423	295,382	275,188	0	22,446	0	22,446	0	297,634	0	161,052	161,052	1,852	11/25/2035
08180R-AL-9	BSP 7R AAR - CDO	C	04/08/2021	Paydown		249,255	249,255	247,585	244,805	0	4,450	0	4,450	0	249,255	0	0	0	1,043	07/19/2027
085790-AY-9	BERRY GLOBAL INC		06/21/2021	Various		121,369	121,000	122,205	121,640	0	(568)	0	(568)	0	121,072	0	297	297	7,428	07/15/2023
095370-AD-4	BLUE CUBE SPINCO LLC		05/11/2021	Call @ 105.00		173,250	165,000	171,939	171,060	0	(344)	0	(344)	0	170,716	0	2,534	2,534	8,313	10/15/2025
09630G-AE-3	BLUEM XXVI B - CDO	C	06/22/2021	CANTOR FITZGERALD & CO. INC.		1,503,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	3,000	3,000	22,564	10/20/2032
103186-AB-8	BOXER PARENT COMPANY INC		06/22/2021	Bank of New York Mellon		151,020	141,000	153,503	152,239	0	(2,057)	0	(2,057)	0	150,182	0	838	838	7,339	10/02/2025
109696-AB-0	BRINKS CO		06/24/2021	MARKETAXESS		63,659	60,000	64,275	64,111	0	(762)	0	(762)	0	63,349	0	310	310	3,328	07/15/2025
11134L-AP-4	BROADCOM CORP		06/17/2021	MARKETAXESS		144,165	135,000	122,918	124,647	0	1,101	0	1,101	0	125,748	0	18,417	18,417	3,938	01/15/2025
11135F-BC-4	BROADCOM INC		06/17/2021	MARKETAXESS		5,633	5,000	5,000	5,000	0	0	0	0	0	5,000	0	633	633	161	04/15/2025
118230-AN-1	BUCKEYE PARTNERS LP		06/22/2021	Bank of New York Mellon		99,572	95,000	94,288	94,338	0	77	0	77	0	94,416	0	5,156	5,156	2,858	10/15/2024
118230-AT-8	BUCKEYE PARTNERS LP		06/21/2021	Bank of New York Mellon		77,859	75,000	55,875	58,258	0	1,551	0	1,551	0	59,809	0	18,050	18,050	2,509	03/01/2025
12482J-AA-8	CBAM 187 A - CDO	C	06/07/2021	RBC CAPITAL MARKETS		1,801,098	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	1,098	1,098	15,243	07/20/2031
12482J-AC-4	CBAM 187 B1 - CDO	C	01/06/2021	CREDIT SUISSE SECURITIES		800,000	800,000	800,000	800,000	0	0	0	0	0	800,000	0	0	0	3,233	07/20/2031
1248EP-BM-4	CCO HOLDINGS LLC		07/20/2021	Various		260,819	253,000	264,471	261,296	0	(1,766)	0	(1,766)	0	259,531	0	1,288	1,288	11,652	02/15/2026
1248EP-BR-3	CCO HOLDINGS LLC		06/24/2021	CITIGROUP GLOBAL MARKETS INC.		62,017	60,000	63,075	62,273	0	(705)	0	(705)	0	61,569	0	448	448	2,145	05/01/2026
12508E-AD-3	CDK GLOBAL INC		06/21/2021	Bank of New York Mellon		38,546	35,000	35,963	35,812	0	(102)	0	(102)	0	35,710	0	2,836	2,836	1,205	10/15/2024
12508E-AG-6	CDK GLOBAL INC		04/14/2021	Bank of America Securities		25,938	25,000	26,281	26,166	0	(272)	0	(272)	0	25,894	0	43	43	490	06/15/2026
12513G-BE-8	CDW LLC		06/21/2021	Bank of New York Mellon		10,450	10,000	10,000	10,000	0	0	0	0	0	10,000	0	450	450	266	05/01/2025
12528V-AC-3	CFIP 181 A - CDO		06/07/2021	Various		3,301,320	3,300,000	3,300,000	3,300,000	0	0	0	0	0	3,300,000	0	1,320	1,320	29,128	07/18/2031
12554X-AG-7	CIFC 195 C - CDO	C	12/16/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	94,561	10/15/2032
125581-GR-3	CIT GROUP INC		06/22/2021	MARKETAXESS		118,864	110,000	114,525	114,084	0	(731)	0	(731)	0	113,353	0	5,511	5,511	4,935	08/01/2023
125581-GY-8	CIT GROUP INC		06/22/2021	MARKETAXESS		32,515	30,000	32,700	32,607	0	(425)	0	(425)	0	32,182	0	333	333	1,219	02/16/2024
125581-HA-9	CIT GROUP INC		06/22/2021	MARKETAXESS		81,240	77,000	76,908	76,913	0	6	0	6	0	76,919	0	4,321	4,321	1,555	06/19/2024
126307-AU-1	CSC HOLDINGS LLC		05/12/2021	Call @ 102.75		205,500	200,000	210,250	207,780	0	(2,283)	0	(2,283)	0	205,497	0	3	3	5,500	05/15/2026
12668B-ZM-8	CWALT 2006-13T1 A11 - CMO/RMBS		12/01/2021	Paydown		6,073	6,196	4,895	3,218	0	2,854	0	2,854	0	6,073	0	0	0	165	05/25/2036
12686C-BB-4	CABLEVISION SYSTEMS CORP		06/24/2021	BARCLAYS CAPITAL INC FIXED INC		113,389	108,000	115,290	114,186	0	(1,716)	0	(1,716)	0	112,470	0	919	919	4,935	09/15/2022
127128-AA-0	SETZER PROPERTIES BLUEGRASS V, LLC SR SE		08/20/2021	Paydown		8,940	8,939	9,207	9,755	0	(814)	0	(814)	0	8,940	0	0	0	104	04/20/2064
127128-AA-0	SETZER PROPERTIES BLUEGRASS V, LLC SR SE		12/20/2021	Paydown		4,581	4,581	4,719	4,715	0	(133)	0	(133)	0	4,581	0	0	0	152	04/20/2064
12719#-AA-1	VA-LANSING LEASE FINANCE TRUST A-1 3.376		12/15/2021	Paydown		76,598	76,598	76,598	76,598	0	0	0	0	0	76,598	0	0	0	1,404	08/15/2040
127208-AA-0	VA-GAYLORD LEASE FINANCE TRUST A-1 3.376		12/15/2021	Paydown		105,073	105,073	105,073	105,073	0	0	0	0	0	105,073	0	0	0	1,927	08/15/2035
12770R-AA-1	CAESARS RESORT COLLECTION LLC		06/21/2021	Bank of New York Mellon		26,244	25,000	25,000	25,000	0	0	0	0	0	25,000	0	1,244	1,244	1,386	07/01/2025
136385-AL-5	CANADIAN NATURAL RESOURCES LTD	C	06/23/2021	Various		5,360,160	4,000,000	5,112,240	5,067,646	0	(20,897)	0	(20,897)	0	5,046,749	0	313,411	313,411	194,444	03/15/2038

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 Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
13876L-AE-7	CANYC 2020-1 C - CDO	C	05/24/2021	Paydown		500,000	500,000	495,000	495,370	0	4,630	0	4,630	0	500,000	0	0	0	12,306	07/17/2028
14311W-AA-2	CGMS 2016-3 D - CDO	C	01/27/2021	JP MORGAN SECS INC., - FIXED INCOME		1,445,280	1,500,000	939,059	971,751	0	3,321	0	3,321	0	975,073	0	470,207	470,207	30,379	10/22/2029
14316B-AJ-4	CGMS 2019-1 C - CDO		10/20/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	39,451	04/21/2031
144523-A*-8	CARRINGTON HOLDING CO TL 1L		02/26/2021	Call @ 100.00		449,695	435,364	425,568	428,632	0	524	0	524	0	429,156	0	6,207	6,207	24,283	06/20/2024
14739L-AA-0	CASCADES INC	C	06/21/2021	Bank of New York Mellon		47,858	45,000	47,813	47,711	0	(625)	0	(625)	0	47,086	0	772	772	2,165	01/15/2026
14912L-5Q-0	CATERPILLAR FINANCIAL SERVICES CORP		01/29/2021	SUSQUEHANNA FINANCIAL GROUP LLP		838,152	800,000	805,880	801,700	0	(67)	0	(67)	0	801,632	0	36,520	36,520	8,808	03/01/2023
14987V-AA-7	CBAM 199 A - CDO	C	01/05/2021	Bank of New York Mellon		1,100,935	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	935	935	3,893	02/12/2030
15135B-AJ-0	CENTENE CORP		03/09/2021	Call @ 102.38		368,550	360,000	373,158	368,744	0	(849)	0	(849)	0	367,895	0	655	655	11,258	01/15/2025
15137T-AA-8	CENTENE CORP		06/22/2021	Bank of New York Mellon		57,395	55,000	57,774	57,563	0	(392)	0	(392)	0	57,171	0	224	224	1,667	06/01/2026
152314-EL-0	CXHE 2002-A AF6 - RMBS		12/01/2021	Paydown		1,288	1,288	1,274	1,282	0	7	0	7	0	1,288	0	0	0	41	01/25/2032
156700-AS-5	LUMEN TECHNOLOGIES INC		06/24/2021	Bank of America Securities		92,763	90,000	92,666	91,623	0	(638)	0	(638)	0	90,985	0	1,778	1,778	4,060	03/15/2022
156700-AX-4	LUMEN TECHNOLOGIES INC		06/21/2021	Bank of New York Mellon		270,625	245,000	258,315	255,792	0	(1,652)	0	(1,652)	0	254,140	0	16,484	16,484	9,279	12/01/2023
15723R-AA-2	COLFAX CORP		04/21/2021	Call @ 103.00		185,400	180,000	190,255	186,041	0	(1,157)	0	(1,157)	0	184,884	0	516	516	7,470	02/15/2024
15911N-AA-3	CHANGE HEALTHCARE HOLDINGS LLC		06/21/2021	Bank of America Securities		193,268	190,000	190,713	190,589	0	(290)	0	(290)	0	190,299	0	2,969	2,969	8,861	03/01/2025
16411Q-AB-7	CHENIERE ENERGY PARTNERS LP		03/24/2021	Call @ 102.62		133,413	130,000	133,738	133,353	0	(518)	0	(518)	0	132,835	0	577	577	3,337	10/01/2025
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS LLC		06/16/2021	BARCLAYS CAPITAL INC FIXED INC		126,335	110,000	82,600	85,808	0	2,075	0	2,075	0	87,883	0	38,452	38,452	3,016	03/31/2025
18060T-AA-3	CLARIOS GLOBAL LP	C	06/24/2021	JP MORGAN SECS INC., - FIXED INCOME		18,215	17,000	18,381	18,349	0	(268)	0	(268)	0	18,081	0	134	134	701	05/15/2025
197679-AB-9	HCA INC		06/24/2021	JP MORGAN SECS INC., - FIXED INCOME		97,087	85,000	97,113	96,370	0	(1,788)	0	(1,788)	0	94,582	0	2,505	2,505	3,365	12/15/2023
19767Q-AQ-8	HCA INC		06/21/2021	Bank of New York Mellon		29,906	25,000	29,750	29,567	0	(428)	0	(428)	0	29,139	0	767	767	1,463	09/15/2025
21684A-AD-8	COOPERATIEVE RABOBANK UA	C	01/05/2021	DEUTSEC		2,343,560	1,675,000	1,911,778	1,893,072	0	(80)	0	(80)	0	1,892,991	0	450,568	450,568	37,373	08/04/2045
221644-AA-5	PRIMO WATER HOLDINGS INC		04/28/2021	Call @ 102.75		123,300	120,000	124,950	123,700	0	(543)	0	(543)	0	123,157	0	143	143	3,868	04/01/2025
22282E-AG-7	COVANTA HOLDING CORP		06/21/2021	Bank of New York Mellon		129,485	125,000	131,125	129,817	0	(1,094)	0	(1,094)	0	128,723	0	762	762	7,181	07/01/2025
228187-AB-6	CROWN AMERICAS LLC		06/22/2021	Bank of New York Mellon		166,150	160,000	166,878	166,072	0	(1,115)	0	(1,115)	0	164,956	0	1,194	1,194	6,819	02/01/2026
235822-AB-9	DANA FINANCING LUXEMBOURG SARL	C	06/21/2021	Bank of New York Mellon		8,277	8,000	8,340	8,275	0	(66)	0	(66)	0	8,209	0	69	69	317	04/15/2025
235825-AE-6	DANA INC		05/13/2021	CORPORATE REORGANIZATIONS		66,300	65,000	63,925	64,023	0	53	0	53	0	64,076	0	2,224	2,224	1,470	12/15/2024
237194-AM-7	DARDEN RESTAURANTS INC		06/23/2021	Various		2,920,250	2,500,000	2,627,300	2,625,105	0	(1,183)	0	(1,183)	0	2,623,923	0	296,327	296,327	97,951	02/15/2048
24703T-AC-0	DELL INTERNATIONAL LLC		06/24/2021	MARKETAXESS		75,800	65,000	64,911	64,916	0	9	0	9	0	64,924	0	10,876	10,876	3,591	07/15/2025
25211A-AD-1	DWOLF 1 D - CDO	C	10/15/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	67,866	10/15/2030
25272K-AW-3	DELL INTERNATIONAL LLC		06/21/2021	Bank of New York Mellon		531,830	520,000	531,425	529,484	0	(1,390)	0	(1,390)	0	528,094	0	3,736	3,736	19,348	06/15/2024
253657-AA-8	DIEBOLD NIXDORF INC		06/21/2021	Bank of New York Mellon		72,288	65,000	69,386	69,205	0	(345)	0	(345)	0	68,860	0	3,428	3,428	5,636	07/15/2025
25470X-AE-5	DISH DBS CORP		06/01/2021	Various		370,755	370,000	376,632	372,329	0	(1,928)	0	(1,928)	0	370,401	0	353	353	11,392	06/01/2021
25484*-AG-7	DISTRICT ENERGY ST. PAUL, INC.		10/01/2021	Paydown		20,690	20,690	20,690	20,690	0	0	0	0	0	20,690	0	0	0	892	10/01/2037
25525P-AA-5	DIVERSIFIED HEALTHCARE TRUST		06/21/2021	Bank of New York Mellon		127,369	115,000	122,208	121,695	0	(1,203)	0	(1,203)	0	120,491	0	6,878	6,878	5,855	06/15/2025
25755T-AL-4	DPABS 2019-1 A2 - RMBS		10/25/2021	Paydown		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	413	10/25/2049
26138E-AY-5	KEURIG DR PEPPER INC		01/05/2021	Keybank		1,263,170	1,000,000	999,170	999,250	0	0	0	0	0	999,250	0	263,920	263,920	2,701	12/15/2046
26245R-AA-8	DRSLF 58 A1 - CDO		06/07/2021	Various		2,501,803	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	1,803	1,803	19,654	07/17/2031
26245R-AE-0	DRSLF 58 B - CDO		06/22/2021	Various		1,399,100	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	(900)	(900)	10,173	07/17/2031
26245X-AG-2	DRSLF 86 D - CDO	C	07/19/2021	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	121,495	07/17/2030

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	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
26252Q-AA-0	DRSLF 68 A - CDO		06/07/2021	CITIGROUP GLOBAL MARKETS INC.		1,001,269	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	1,269	1,269	10,113	07/15/2032
26252V-AJ-0	DRSLF 77 C - CDO	C	05/27/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	40,755	05/20/2031
26252W-AJ-8	DRSLF 76 D1 - CDO	C	11/18/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	88,355	10/20/2032
26885B-AD-2	EQM MIDSTREAM PARTNERS LP		06/21/2021	Various		26,551	25,000	25,344	25,327	0	(26)	0	(26)	0	25,301	0	91	91	1,952	07/15/2023
26885B-AF-7	EQM MIDSTREAM PARTNERS LP		06/21/2021	Bank of New York Mellon		43,234	40,000	40,000	40,000	0	0	0	0	0	40,000	0	3,234	3,234	2,433	07/01/2025
26923*-AA-7	National Oceanic & Atmospheric Admin.		12/15/2021	Paydown		73,437	73,437	73,437	73,438	0	0	0	0	0	73,437	0	0	0	1,192	11/15/2030
27004#-AA-3	EAGLE RIDER HOLDING, INC. TL FLT 12-2022		12/31/2021	Paydown		8,958	8,958	8,869	8,924	0	34	0	34	0	8,958	0	0	0	298	12/18/2022
28414H-AE-3	ELANCO ANIMAL HEALTH INC		06/24/2021	GOLDMAN		64,951	60,000	63,500	62,740	0	(492)	0	(492)	0	62,248	0	2,703	2,703	2,610	08/28/2023
28414H-AF-0	ELANCO ANIMAL HEALTH INC		06/22/2021	BARCLAYS CAPITAL INC FIXED INC		32,147	32,000	32,840	32,544	0	(397)	0	(397)	0	32,147	0	0	0	1,297	08/27/2021
28470R-AH-5	CAESARS ENTERTAINMENT INC		06/21/2021	Bank of New York Mellon		63,731	60,000	60,000	60,000	0	0	0	0	0	60,000	0	3,731	3,731	3,614	07/01/2025
29355X-AG-2	ENPRO INDUSTRIES INC		06/21/2021	Bank of New York Mellon		63,385	60,000	64,425	64,265	0	(1,011)	0	(1,011)	0	63,255	0	130	130	2,377	10/15/2026
29426B-BB-8	DOD MHS DEFENSE HEALTH AGENCY		04/27/2021	Paydown		243,857	243,857	243,857	243,857	0	0	0	0	0	243,857	0	0	0	10,036	04/27/2023
30212P-BJ-3	EXPEDIA GROUP INC		06/21/2021	Bank of New York Mellon		74,432	70,000	69,945	69,951	0	8	0	8	0	69,959	0	4,474	4,474	1,316	12/15/2023
30251G-AU-1	FMG RESOURCES (AUGUST 2006) PTY LTD	C	03/26/2021	CORPORATE REORGANIZATIONS		130,875	125,000	128,507	127,882	0	(590)	0	(590)	0	127,292	0	3,583	3,583	2,161	05/15/2022
31331F-AX-9	FEDERAL EXPRESS CORPORATION PASS THROUGH		07/15/2021	Paydown		83,466	83,466	83,466	83,467	0	0	0	0	0	83,466	0	0	0	2,843	07/15/2023
31740L-AA-1	REFINITIV US HOLDINGS INC		01/26/2021	Various		224,824	210,000	226,569	223,416	0	(605)	0	(605)	0	222,811	0	(7,561)	(7,561)	12,271	05/15/2026
31740L-AC-7	REFINITIV US HOLDINGS INC		01/26/2021	Various		169,584	155,000	169,588	168,787	0	(652)	0	(652)	0	168,135	0	(8,020)	(8,020)	12,098	11/15/2026
337738-AL-2	FISERV INC		03/10/2021	TD Securities		961,039	950,000	946,780	949,826	0	72	0	72	0	949,898	0	11,141	11,141	10,655	06/15/2021
337932-AK-3	FIRSTENERGY CORP		06/23/2021	Bank of America Securities		50,356	50,000	49,898	49,915	0	10	0	10	0	49,924	0	432	432	837	03/01/2025
345370-BN-9	FORD MOTOR CO		06/23/2021	Bank of America Securities		729,375	625,000	748,475	685,138	0	(5,338)	0	(5,338)	0	679,800	0	49,575	49,575	27,214	11/15/2025
345370-CS-7	FORD MOTOR CO		06/23/2021	Bank of America Securities		2,198,100	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	198,100	198,100	57,907	12/08/2046
345370-CV-0	FORD MOTOR CO		06/22/2021	Bank of New York Mellon		139,429	125,000	125,000	125,000	0	0	0	0	0	125,000	0	14,429	14,429	7,172	04/21/2023
345370-CW-8	FORD MOTOR CO		06/21/2021	Bank of New York Mellon		67,341	55,000	64,000	63,881	0	(938)	0	(938)	0	62,943	0	4,398	4,398	3,313	04/22/2025
345397-B2-8	FORD MOTOR CREDIT COMPANY LLC		06/21/2021	Bank of New York Mellon		207,116	200,000	200,000	200,000	0	0	0	0	0	200,000	0	7,116	7,116	4,125	11/13/2025
36168Q-AK-0	GFL ENVIRONMENTAL INC	C	06/21/2021	Bank of New York Mellon		76,969	75,000	75,000	75,000	0	0	0	0	0	75,000	0	1,969	1,969	2,336	08/01/2025
36361U-AG-5	GALL 2017-1 D - CDO		12/28/2021	Various		2,000,000	2,000,000	1,985,000	1,981,543	0	(8,483)	0	(8,483)	0	1,973,060	0	26,940	26,940	69,893	07/15/2027
36361V-AA-6	GALL 2017-1 E - CDO		12/28/2021	Paydown		2,000,000	2,000,000	1,166,699	1,230,454	0	769,546	0	769,546	0	2,000,000	0	0	0	136,199	07/15/2027
36361X-AG-9	GALL 2018-1, SSN - CDO		10/21/2021	Paydown		319,448	319,448	319,448	313,389	0	6,059	0	6,059	0	319,448	0	0	0	465	01/21/2028
364725-BC-4	TEGNA INC		06/21/2021	Bank of New York Mellon		51,000	50,000	51,245	50,785	0	(220)	0	(220)	0	50,565	0	435	435	1,665	09/15/2024
380355-AD-9	GOEASY LTD	C	06/21/2021	Bank of New York Mellon		72,859	70,000	71,925	71,909	0	(14)	0	(14)	0	71,895	0	964	964	2,111	12/01/2024
38061L-AA-7	GLDKR 14A A - ABS		12/15/2021	Paydown		25,092	25,092	25,087	25,087	0	5	0	5	0	25,092	0	0	0	299	03/17/2031
38138L-AE-8	GLM 7 C - CDO	C	04/20/2021	Paydown		2,500,000	2,500,000	2,475,000	2,476,772	0	23,228	0	23,228	0	2,500,000	0	0	0	47,663	04/21/2031
38176Y-AG-8	GOCAP 46 B - CDO	C	06/10/2021	DEUTSCHE BANK SECURITIES, INC.		2,004,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	4,000	4,000	37,703	01/20/2032
382550-BE-0	GOODYEAR TIRE & RUBBER CO		04/29/2021	Bank of America Securities		95,038	95,000	95,110	95,037	0	(37)	0	(37)	0	95,000	0	38	38	2,232	11/15/2023
382550-BH-3	GOODYEAR TIRE & RUBBER CO		06/21/2021	Bank of New York Mellon		134,794	120,000	123,075	122,780	0	(467)	0	(467)	0	122,313	0	12,480	12,480	6,428	05/31/2025
389375-AJ-5	GRAY TELEVISION INC		06/21/2021	Bank of New York Mellon		61,950	60,000	62,625	62,384	0	(551)	0	(551)	0	61,833	0	117	117	3,310	07/15/2026
390578-AG-7	GRTLK 191 C - CDO	C	07/15/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	57,946	07/15/2031
39538R-AB-5	GPMF 2005-AR1 A2 - CMO/RMBS		12/27/2021	Paydown		274,902	274,902	239,852	227,989	0	46,913	0	46,913	0	274,902	0	0	0	613	06/25/2045

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	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
39806*-AA-2	GREYSTONE SELECT TL B 1L FLT 04-2024		06/14/2021	Call @ 100.00		1,965,224	1,965,224	1,945,572	1,951,572	0	743	0	743	0	1,952,315	0	12,909	12,909	96,615	04/17/2024
398545-AA-1	GRINDING MEDIA INC		06/22/2021	Bank of New York Mellon		133,386	130,000	132,461	131,908	0	(944)	0	(944)	0	130,964	0	2,422	2,422	5,033	12/15/2023
39949*-AA-0	TERRA HOSPITALITY 4.21 10-2047 - MBS		08/15/2021	Paydown		3,544	3,545	3,545	3,545	0	0	0	0	0	3,544	0	0	0	39	10/15/2047
39949*-AA-0	TERRA HOSPITALITY 4.21 10-2047 - MBS		12/15/2021	Paydown		2,355	2,355	2,355	2,355	0	0	0	0	0	2,355	0	0	0	66	10/15/2047
39951#-AA-1	SHIDLER BRITISH PETROLEUM HQ 4.58 02-205		08/15/2021	Paydown		358	358	358	358	0	0	0	0	0	358	0	0	0	4	02/15/2051
39951#-AA-1	SHIDLER BRITISH PETROLEUM HQ 4.58 02-205		12/15/2021	Paydown		337	337	337	337	0	0	0	0	0	337	0	0	0	11	02/15/2051
40054#-AA-5	GRYPHON MEZZANINE PARTNERS FEEDER FUND I		12/17/2021	Call @ 100.00		82,842	82,842	82,842	82,842	0	0	0	0	0	82,842	0	0	0	7,566	10/10/2029
404121-AG-0	HCA INC		06/21/2021	JEFFERIES & COMPANY, INC.		244,175	225,000	234,313	232,105	0	(1,391)	0	(1,391)	0	230,714	0	13,461	13,461	8,519	05/01/2023
406375-AA-3	HLSY I AA1 - CDO	C	06/07/2021	RBC CAPITAL MARKETS		1,303,926	1,300,000	1,298,050	1,290,237	0	853	0	853	0	1,291,090	0	12,836	12,836	13,103	01/20/2033
40867#-AD-6	YUBA COUNTY CA (HAMPAC LLC) 4.25 08-2042		08/10/2021	Paydown		17,546	17,546	17,546	17,547	0	(2)	0	(2)	0	17,546	0	0	0	175	08/10/2042
40867#-AD-6	YUBA COUNTY CA (HAMPAC LLC) 4.25 08-2042		12/10/2021	Paydown		9,870	9,870	9,870	9,871	0	(1)	0	(1)	0	9,870	0	0	0	280	08/10/2042
410345-AN-2	HANESBRANDS INC		06/21/2021	Bank of New York Mellon		73,802	70,000	71,950	71,738	0	(226)	0	(226)	0	71,512	0	2,291	2,291	2,278	05/15/2025
41161P-MG-5	HVMLT 2005-3 A1A - CMO/RMBS		12/20/2021	Paydown		130,018	130,018	118,479	118,750	0	11,269	0	11,269	0	130,018	0	0	0	284	06/19/2035
42824C-BF-5	HEWLETT PACKARD ENTERPRISE CO		10/26/2021	Call @ 100.00		2,518,161	2,300,000	2,295,791	2,296,448	0	848	0	848	0	2,297,296	0	2,704	2,704	333,429	10/01/2024
431571-AD-0	HILLENBRAND INC		06/21/2021	Bank of New York Mellon		26,471	25,000	25,000	25,000	0	0	0	0	0	25,000	0	1,471	1,471	751	06/15/2025
432833-AG-6	HILTON DOMESTIC OPERATING COMPANY INC		06/22/2021	Bank of New York Mellon		137,060	130,000	130,000	130,000	0	0	0	0	0	130,000	0	7,060	7,060	4,522	05/01/2025
44106M-AQ-5	SERVICE PROPERTIES TRUST		06/21/2021	Bank of New York Mellon		96,069	95,000	97,019	96,912	0	(801)	0	(801)	0	96,110	0	(42)	(42)	4,064	08/15/2022
443201-AA-6	HOWMET AEROSPACE INC		06/21/2021	Bank of New York Mellon		46,250	40,000	46,200	46,020	0	(635)	0	(635)	0	45,385	0	866	866	1,772	05/01/2025
444454-AA-0	HUGHES SATELLITE SYSTEMS CORP		06/09/2021	Various		309,803	309,000	327,390	315,660	0	(5,990)	0	(5,990)	0	309,670	0	133	133	10,710	06/15/2021
446150-AJ-3	HUNTINGTON BANCSHARES INC		02/10/2021	Call @ 100.00		94,000	94,000	93,815	93,992	0	5	0	5	0	93,997	0	3	3	1,234	03/14/2021
448579-AH-5	HYATT HOTELS CORP		03/25/2021	Various		50,584	45,000	45,000	45,000	0	0	0	0	0	45,000	0	5,584	5,584	1,029	04/23/2025
449252-AA-3	ICG 2020-1 D - CDO	C	12/07/2021	Paydown		1,500,000	1,500,000	1,496,250	1,496,397	0	3,603	0	3,603	0	1,500,000	0	0	0	128,302	10/22/2031
44931A-AJ-8	ICG 2015-1 A1R - CDO		06/07/2021	Various		700,474	700,000	700,000	700,000	0	0	0	0	0	700,000	0	474	474	6,015	10/19/2028
44962L-AC-1	IHS MARKIT LTD	C	06/23/2021	Bank of America Securities		2,107,119	1,900,000	1,849,878	1,861,587	0	3,243	0	3,243	0	1,864,829	0	242,290	242,290	62,067	03/01/2026
45254N-PU-5	IMM 2005-5 A1 - RMBS		12/27/2021	Paydown		188,406	188,406	168,859	167,054	0	21,352	0	21,352	0	188,406	0	0	0	605	08/25/2035
45661E-AV-6	INDX 2006-AR4 A1A - RMBS		12/27/2021	Paydown		211,606	211,606	184,362	188,852	0	22,754	0	22,754	0	211,606	0	0	0	410	05/25/2046
45669A-AA-2	INDA 2007-AR1 1A1 - CMO/RMBS		12/01/2021	Paydown		61,697	54,048	49,859	46,430	0	15,268	0	15,268	0	61,697	0	0	0	849	03/25/2037
460599-AB-9	INTERNATIONAL GAME TECHNOLOGY PLC	C	03/23/2021	Call @ 100.00		383,171	375,000	388,189	382,252	0	(2,666)	0	(2,666)	0	379,586	0	(4,586)	(4,586)	22,559	02/15/2022
46627M-AF-4	JPALT 2005-S1 1A6 - CMO/RMBS		06/28/2021	Various		59,006	102,462	79,622	47,508	0	13,810	0	13,810	0	61,318	0	(2,313)	(2,313)	3,794	12/25/2035
47010L-AB-8	JAGUAR HOLDING COMPANY II		06/21/2021	Various		157,918	150,000	151,650	151,525	0	(193)	0	(193)	0	151,332	0	6,585	6,585	3,438	06/15/2025
48238T-AA-7	KAR AUCTION SERVICES INC		06/21/2021	JEFFERIES & COMPANY, INC.		169,244	165,000	165,084	165,241	0	(183)	0	(183)	0	165,058	0	4,186	4,186	4,745	06/01/2025
48252U-AE-7	KKR 25 C - CDO	C	06/22/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	20,245	04/15/2032
48262*-AA-0	VEYRON/KDP I PARTNERS, LLC 3.72 12-2034		12/15/2021	Paydown		77,598	77,598	77,598	77,598	0	(1)	0	(1)	0	77,598	0	0	0	1,572	12/31/2034
48662G-AG-7	KAYNE 8 D - CDO	C	11/09/2021	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	282,781	07/15/2031
489399-AG-0	KENNEDY WILSON INC		03/23/2021	Penserra Securities		181,841	180,000	183,165	182,105	0	(313)	0	(313)	0	181,793	0	49	49	5,082	04/01/2024
50077L-AB-2	KRAFT HEINZ FOODS CO		06/23/2021	MORGAN STANLEY CO		1,729,800	1,550,000	1,472,903	1,478,409	0	815	0	815	0	1,479,224	0	250,576	250,576	38,427	06/01/2046
501044-DF-5	KROGER CO		01/05/2021	Jane Street		2,087,352	1,800,000	1,626,328	1,638,974	0	55	0	55	0	1,639,029	0	448,323	448,323	15,888	10/15/2046
50188W-AE-8	LCM XX AR - CDO		10/20/2021	Paydown		120,882	120,882	116,500	117,422	0	3,460	0	3,460	0	120,882	0	0	0	860	10/20/2027
50200F-AE-9	LCM 26 B - CDO	C	06/22/2021	DEUTSCHE BANK SECURITIES, INC.		1,497,150	1,500,000	1,466,250	1,455,832	0	3,714	0	3,714	0	1,459,547	0	37,603	37,603	16,595	01/21/2031
50201L-AA-3	LCM 29 E - CDO	C	07/16/2021	Paydown		1,000,000	1,000,000	703,143	722,083	0	277,917	0	277,917	0	1,000,000	0	0	0	53,998	04/15/2031
50201M-AL-7	LCM 29 D - CDO	C	07/16/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	61,738	04/15/2031
513075-BL-4	LAMAR MEDIA CORP		01/29/2021	Call @ 102.88		25,719	25,000	25,938	25,830	0	(112)	0	(112)	0	25,718	0	0	0	727	02/01/2026
52111R-AA-5	LCM XXIII D - CDO		01/27/2021	Bank of America Securities		1,901,200	2,000,000	1,205,694	1,268,627	0	4,279	0	4,279	0	1,272,907	0	628,293	628,293	40,787	10/22/2029
526057-BN-3	LENNAR CORP		06/21/2021	MARKETAXESS		251,347	240,000	245,549	243,705	0	(1,085)	0	(1,085)	0	242,621	0	8,726	8,726	6,903	11/15/2022
526057-CM-4	LENNAR CORP		06/10/2021	Call @ 100.00		150,000	150,000	153,375	151,251	0	(1,251)	0	(1,251)	0	150,000	0	0	0	4,688	12/15/2021
527298-BH-5	LEVEL 3 FINANCING INC		06/21/2021	Bank of New York Mellon		47,070	46,000	47,291	47,004	0	(237)	0	(237)	0	46,767	0	302	302	2,005	05/01/2025

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	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
527298-BK-8	LEVEL 3 FINANCING INC		02/09/2021	Call @ 100.00		250,000	250,000	248,125	248,502	0	53	0	53	0	248,555	0	1,445	1,445	7,727	01/15/2024
52736R-BG-6	LEVI STRAUSS & CO		06/24/2021	Various		169,072	165,000	169,531	168,452	0	(497)	0	(497)	0	167,955	0	(2,183)	(2,183)	6,628	05/01/2025
53219L-AT-6	LIFEPOINT HEALTH INC		06/21/2021	Bank of New York Mellon		207,347	195,000	202,388	201,851	0	(1,264)	0	(1,264)	0	200,587	0	6,761	6,761	9,068	04/15/2025
55281Q-AE-6	MCFCLO VIII COM - CDO		10/18/2021	Paydown		313,400	313,400	313,086	311,206	0	2,194	0	2,194	0	313,400	0	0	0	3,833	07/18/2030
552953-BX-8	MGM RESORTS INTERNATIONAL		06/21/2021	Bank of New York Mellon		219,975	210,000	228,113	220,943	0	(4,264)	0	(4,264)	0	216,679	0	3,296	3,296	12,568	03/15/2022
552953-CC-3	MGM RESORTS INTERNATIONAL		06/22/2021	Bank of New York Mellon		32,063	30,000	31,763	31,610	0	(338)	0	(338)	0	31,272	0	791	791	1,395	03/15/2023
552953-CG-4	MGM RESORTS INTERNATIONAL		06/21/2021	Bank of New York Mellon		37,450	35,000	37,888	37,818	0	(576)	0	(576)	0	37,241	0	209	209	1,523	05/01/2025
55342U-AG-9	MPT OPERATING PARTNERSHIP LP		06/21/2021	Bank of New York Mellon		129,181	125,000	130,634	130,387	0	(1,716)	0	(1,716)	0	128,671	0	510	510	5,870	08/01/2026
55646#-AA-8	MADERA COUNTY CA - MBS		08/15/2021	Paydown		15,300	15,300	15,453	15,436	0	(136)	0	(136)	0	15,300	0	0	0	165	10/15/2044
55646#-AA-8	MADERA COUNTY CA - MBS		12/15/2021	Paydown		7,827	7,827	7,905	7,896	0	(69)	0	(69)	0	7,827	0	0	0	239	10/15/2044
55817E-AA-4	MDPK XXXVII A1 - CDO	C	06/07/2021	Bank of America Securities		1,000,690	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	690	690	10,048	07/15/2032
55818L-AG-4	MDPK 11R ER - CDO		01/27/2021	Various		970,000	1,000,000	681,606	698,975	0	2,107	0	2,107	0	701,082	0	268,918	268,918	18,129	07/23/2029
55820A-AA-7	MDPK XXVI ER - CDO		01/27/2021	MORGAN STANLEY SMITH BARNEY		1,934,908	1,975,000	1,710,548	1,721,700	0	1,552	0	1,552	0	1,723,252	0	211,655	211,655	33,883	07/29/2030
56585A-AD-4	MARATHON PETROLEUM CORP		03/01/2021	Maturity @ 100.00		725,000	725,000	737,770	725,278	0	(276)	0	(276)	0	725,003	0	(3)	(3)	18,578	03/01/2021
56606Z-AA-3	MP10 10 E - CDO	C	01/27/2021	HILLTOP SECURITIES INC		917,700	1,000,000	667,975	681,911	0	1,852	0	1,852	0	683,764	0	233,936	233,936	19,544	10/15/2030
571903-BD-4	MARRIOTT INTERNATIONAL INC		06/21/2021	Bank of New York Mellon		80,945	70,000	73,968	73,545	0	(373)	0	(373)	0	73,172	0	7,773	7,773	2,594	05/01/2025
576429-AA-2	MARM 2007-2 A1 - RMBS		12/27/2021	Paydown		159,452	159,452	142,609	141,802	0	17,649	0	17,649	0	159,452	0	0	0	186	03/25/2047
58571L-AB-6	MTEL 2019-1 B - ABS		06/30/2021	Paydown		2,700,000	2,700,000	2,704,848	2,703,325	0	(3,325)	0	(3,325)	0	2,700,000	0	0	0	263,257	04/15/2049
59001K-AD-2	MERITOR INC		05/28/2021	GOLDMAN		43,452	43,000	43,860	43,526	0	(207)	0	(207)	0	43,319	0	133	133	2,135	02/15/2024
59001K-AG-5	MERITOR INC		06/21/2021	Bank of New York Mellon		63,902	60,000	60,555	60,504	0	(48)	0	(48)	0	60,456	0	3,447	3,447	2,104	06/01/2025
59151K-AK-4	METHANEX CORP	C	06/21/2021	Bank of New York Mellon		137,619	130,000	131,231	131,190	0	(144)	0	(144)	0	131,045	0	6,574	6,574	3,099	12/01/2024
595017-BA-1	MICROCHIP TECHNOLOGY INC		06/21/2021	Bank of New York Mellon		57,868	55,000	55,000	55,000	0	0	0	0	0	55,000	0	2,868	2,868	1,896	09/01/2025
60855R-AG-5	MOLINA HEALTHCARE INC		06/21/2021	Bank of New York Mellon		319,320	305,000	321,284	316,459	0	(3,307)	0	(3,307)	0	313,152	0	6,168	6,168	9,927	11/15/2022
60871R-AH-3	MOLSON COORS BEVERAGE CO		06/24/2021	JP MORGAN SECS INC., - FIXED INCOME		3,505,772	3,175,000	2,917,148	2,935,294	0	2,550	0	2,550	0	2,937,845	0	567,927	567,927	127,053	07/15/2046
61034L-AE-5	MCMML VI COM - CDO	C	10/15/2021	Paydown		93,965	93,965	93,053	92,505	0	1,460	0	1,460	0	93,965	0	0	0	0	04/15/2030
61205P-AK-5	MHESA 2012 A2 - ABS		01/07/2021	JP Morgan Securities Inc.		75,480	75,574	76,176	75,079	0	6	0	6	0	75,084	0	395	395	51	05/20/2030
62886E-AX-6	NCR CORP		06/21/2021	Bank of New York Mellon		159,679	147,000	159,339	157,654	0	(3,845)	0	(3,845)	0	153,809	0	5,870	5,870	8,228	04/15/2025
629377-CA-8	NRG ENERGY INC		06/25/2021	MARKETAXESS		11,416	11,000	11,811	11,586	0	(203)	0	(203)	0	11,383	0	33	33	494	05/15/2026
63170N-AG-6	NCC 2018-I RA - CDO		10/15/2021	Paydown		140,776	188,525	184,056	139,151	0	1,625	0	1,625	0	140,776	0	0	0	3,184	07/15/2031
63170N-AH-4	NCC 2018-I RB - CDO		10/15/2021	Paydown		192,468	242,797	235,553	191,110	0	1,359	0	1,359	0	192,468	0	0	0	2,937	07/15/2031
631716-AE-7	NCC 201 RNT - CDO	C	12/29/2021	Paydown		7,196,904	6,310,176	6,310,176	6,393,131	0	803,773	0	803,773	0	7,196,904	0	0	0	0	07/20/2029
631716-AG-2	NCC 201 RSN - CDO	C	12/29/2021	Paydown		0	6,310,176	0	0	0	0	0	0	0	0	0	0	0	0	07/20/2029
63172D-AB-7	NASSAU 2019 CFO LLC - ABS		02/15/2021	Paydown		97,278	71,005	71,005	97,277	0	1	0	1	0	97,278	0	0	0	3,680	08/15/2034
638612-AK-7	NATIONWIDE FINANCIAL SERVICES INC		03/10/2021	JP Morgan Securities Inc.		399,492	400,000	397,680	399,939	0	50	0	50	0	399,989	0	(497)	(497)	9,854	03/25/2021
63934E-AT-5	NAVISTAR INTERNATIONAL CORP		06/21/2021	Bank of America Securities		51,635	50,000	51,813	51,519	0	(392)	0	(392)	0	51,126	0	509	509	2,135	11/01/2025
63934E-AW-8	NAVISTAR INTERNATIONAL CORP		06/21/2021	Various		38,501	35,000	39,075	38,839	0	(268)	0	(268)	0	38,571	0	(70)	(70)	1,481	05/01/2025
63938C-AD-0	NAVIENT CORP		03/31/2021	Call @ 100.00		40,750	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	2,583	07/26/2021
63938C-AE-8	NAVIENT CORP		06/21/2021	Bank of New York Mellon		60,986	55,000	59,984	58,908	0	(646)	0	(646)	0	58,262	0	2,724	2,724	2,968	09/25/2023
63938C-AF-5	NAVIENT CORP		06/21/2021	Bank of New York Mellon		251,100	240,000	252,907	248,428	0	(2,702)	0	(2,702)	0	245,726	0	5,374	5,374	8,147	06/15/2022

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	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
64033G-AA-9	NSLT 2013-5 A - ABS		01/07/2021	JP Morgan Securities Inc.		159,824	162,052	160,070	158,586	0	3	0	3	0	158,589	0	1,235	1,235	39	01/25/2037
64131J-AJ-5	NEUB 25 D - CDO		03/18/2021	Paydown		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	21,687	10/18/2029
64132M-AE-8	NEUB 30 B1 - CDO	C	03/05/2021	Paydown		900,000	900,000	900,000	900,000	0	0	0	0	0	900,000	0	0	0	7,039	01/20/2031
64133K-AE-1	NEUB 36 C - CDO	C	01/21/2021	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	32,818	04/20/2033
64133K-AG-6	NEUB 36 D - CDO	C	01/21/2021	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	11,164	04/20/2033
64133R-AG-1	NEUB 38 D - CDO	C	10/20/2021	Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	121,951	10/20/2032
651229-BB-1	NEWELL BRANDS INC		06/21/2021	Bank of New York Mellon		60,931	55,000	55,051	55,046	0	(5)	0	(5)	0	55,041	0	5,890	5,890	1,505	06/01/2025
65342Q-AK-8	NEXTERA ENERGY OPERATING PARTNERS LP		06/21/2021	Bank of New York Mellon		119,159	113,000	115,095	114,879	0	(261)	0	(261)	0	114,619	0	4,540	4,540	4,509	07/15/2024
65409Q-BB-7	NIELSEN FINANCE LLC		04/07/2021	Call @ 100.00		151,000	151,000	147,235	148,556	0	500	0	500	0	149,057	0	1,943	1,943	3,670	04/15/2022
65410C-AA-8	NIELSEN COMPANY LUXEMBOURG SARL	C	03/17/2021	Call @ 100.00		36,000	36,000	34,920	35,460	0	155	0	155	0	35,615	0	385	385	935	10/01/2021
65410C-AC-4	NIELSEN COMPANY LUXEMBOURG SARL	C	06/21/2021	Bank of New York Mellon		261,056	255,000	262,125	261,395	0	(1,461)	0	(1,461)	0	259,933	0	1,123	1,123	11,404	02/01/2025
66573D-A@-6	SYSTEMS CONTROL - NORTHERN STAR INDUSTRI		06/15/2021	Call @ 100.00		500,000	500,000	490,000	492,733	0	571	0	571	0	493,305	0	6,695	6,695	36,872	09/28/2025
666807-BP-6	NORTHROP GRUMMAN CORP		01/05/2021	MarketAxess		1,229,360	1,000,000	940,770	943,530	0	18	0	18	0	943,548	0	285,812	285,812	9,179	10/15/2047
67020Y-AQ-3	NUANCE COMMUNICATIONS INC		06/22/2021	Bank of New York Mellon		63,045	60,000	63,600	63,482	0	(894)	0	(894)	0	62,588	0	457	457	1,772	12/15/2026
67054K-AA-7	ALTICE FRANCE SA	C	04/19/2021	Call @ 103.69		368,092	355,000	377,913	372,914	0	(4,829)	0	(4,829)	0	368,085	0	7	7	17,396	05/01/2026
67059T-AG-0	NUSTAR LOGISTICS LP		06/21/2021	Bank of New York Mellon		80,813	75,000	75,000	75,000	0	0	0	0	0	75,000	0	5,813	5,813	3,342	10/01/2025
670881-AE-1	OCP 2020-19 C - CDO	C	08/27/2021	Call @ 100.00		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	95,688	07/21/2031
67092R-AE-8	OCP 1612R A1R - CDO		06/07/2021	Various		800,576	800,000	800,000	800,000	0	0	0	0	0	800,000	0	576	576	6,424	10/18/2028
67113G-AE-7	OAKC 5 A2A - CDO	C	06/08/2021	BNP PARIBAS SECURITIES		1,353,119	1,350,000	1,350,000	1,350,000	0	0	0	0	0	1,350,000	0	3,119	3,119	14,599	04/18/2033
67113L-AH-9	OCP 1917 D - CDO	C	07/20/2021	BOND		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	31,548	07/20/2032
67400#-AA-9	OAKTREE MEZZANINE FUND V FEEDER (ICI), L		11/26/2021	Paydown		891,810	891,810	939,290	930,816	0	(3,770)	0	(3,770)	0	927,046	0	(35,236)	(35,236)	67,509	01/24/2025
674599-CJ-2	OCCIDENTAL PETROLEUM CORP		06/24/2021	Call @ 100.00		2,300,000	2,500,000	2,490,200	2,490,590	0	223	0	223	0	2,490,813	0	(190,813)	(190,813)	77,306	04/15/2046
67592F-AJ-8	OCT41 41 D - CDO	C	10/15/2021	MORGAN STANLEY CO		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	39,002	04/15/2031
680665-AM-8	OLIN CORP		06/21/2021	Paydown		8,724	7,000	6,965	6,969	0	3	0	3	0	6,972	0	1,752	1,752	373	06/01/2025
68245X-AC-3	1011778 BC UNLIMITED LIABILITY CO	C	06/25/2021	Bank of New York Mellon		110,254	109,000	110,544	110,276	0	(340)	0	(340)	0	109,936	0	317	317	4,414	05/15/2024
69007T-AD-6	OUTFRONT MEDIA CAPITAL LLC		06/21/2021	Bank of America Securities		47,737	45,000	47,683	47,589	0	(379)	0	(379)	0	47,210	0	527	527	1,469	06/15/2025
691204-AC-5	OR III A2 - CDO	C	06/07/2021	GREENSLEDGE CAPITAL MARKETS LLC		5,010,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	10,000	10,000	71,342	04/20/2032
691204-AE-1	OR III B - CDO	C	06/14/2021	SOCIETE GENERALE SA		4,007,400	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	7,400	7,400	70,726	04/20/2032
693656-AC-4	PVH CORP		06/25/2021	MARKETAXESS		133,686	120,000	120,300	120,281	0	(28)	0	(28)	0	120,253	0	13,433	13,433	5,365	07/10/2025
69867D-AA-6	CLARIOS GLOBAL LP	C	06/22/2021	Various		15,835	15,000	16,118	16,094	0	(210)	0	(210)	0	15,884	0	(49)	(49)	550	05/15/2026
70016R-AE-5	PAIA 181 A2 - CDO		04/15/2021	Call @ 100.00		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	7,507	10/20/2031
70932M-AA-5	PENNYMAC FINANCIAL SERVICES INC		06/21/2021	Bank of New York Mellon		121,239	115,000	115,900	115,891	0	(21)	0	(21)	0	115,870	0	5,368	5,368	4,533	10/15/2025
70959W-AJ-2	PENSKE AUTOMOTIVE GROUP INC		06/21/2021	Bank of New York Mellon		67,252	65,000	65,000	65,000	0	0	0	0	0	65,000	0	2,252	2,252	1,915	09/01/2025
713448-EU-8	PEPSICO INC		01/05/2021	MarketAxess		372,837	300,000	298,422	298,445	0	1	0	1	0	298,446	0	74,391	74,391	3,263	03/19/2050
71376L-AB-6	PERFORMANCE FOOD GROUP INC		06/21/2021	Bank of New York Mellon		249,821	250,000	254,345	251,440	0	(1,440)	0	(1,440)	0	250,000	0	(179)	(179)	7,715	06/01/2024
718546-AC-8	PHILLIPS 66		12/16/2021	Call @ 100.00		88,996	88,000	87,803	87,969	0	24	0	24	0	87,994	0	6	6	4,681	04/01/2022
71953L-AA-9	PICASSO FINANCE SUB INC		06/21/2021	Various		110,329	105,000	109,088	108,706	0	(650)	0	(650)	0	108,056	0	2,273	2,273	3,169	06/15/2025
72132U-AA-1	PIPK 3 A - CDO	C	01/05/2021	Bank of New York Mellon		500,425	500,000	465,000	470,286	0	152	0	152	0	470,439	0	29,986	29,986	1,668	04/25/2030
72132X-AA-5	PIPK 4 E - CDO	C	08/13/2021	Paydown		3,000,000	3,000,000	2,970,000	2,970,163	0	29,837	0	29,837	0	3,000,000	0	0	0	171,105	07/15/2032
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		06/23/2021	MORGAN STANLEY CO		1,783,073	1,650,000	1,459,194	1,472,032	0	1,725	0	1,725	0	1,473,757	0	309,315	309,315	69,621	02/15/2045
73179P-AM-8	AVIENT CORP		06/24/2021	JP MORGAN SECS INC., - FIXED INCOME		105,783	100,000	106,493	105,898	0	(1,048)	0	(1,048)	0	104,851	0	932	932	3,514	05/15/2025
737446-AK-0	POST HOLDINGS INC		03/08/2021	Call @ 100.00		194,145	186,000	193,410	192,739	0	(626)	0	(626)	0	192,113	0	(6,113)	(6,113)	13,467	08/15/2026

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	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
74101#-AC-3	Presidio Finance LLC - ABS		12/20/2021	Paydown		138,924	138,924	138,924	0	0	0	0	0	0	138,924	0	0	0	5,222	12/20/2036
74112B-AK-1	PRESTIGE BRANDS INC		02/24/2021	Various		76,196	75,000	77,633	76,567	0	(372)	0	(372)	0	76,196	0	(1,196)	(1,196)	3,586	03/01/2024
74166Y-AA-8	PROSE 2019-1 A2 - RMBS		10/30/2021	Paydown		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	280	07/30/2049
747262-AK-9	QVC INC		06/22/2021	Bank of New York Mellon		205,239	195,000	185,475	187,687	0	1,500	0	1,500	0	189,187	0	16,052	16,052	6,612	03/15/2023
747262-AU-7	QVC INC		06/21/2021	Bank of New York Mellon		84,882	80,000	82,431	82,304	0	(265)	0	(265)	0	82,039	0	2,842	2,842	3,046	02/15/2025
747428-AA-4	Sun Holdings--QSR Pool 3 Lease-Backed Pa		12/15/2021	Paydown		19,719	19,719	19,916	0	0	(197)	0	(197)	0	19,719	0	0	0	182	08/15/2051
74819R-AP-1	QUEBECOR MEDIA INC	C	06/21/2021	Bank of New York Mellon		282,556	265,000	279,863	276,542	0	(2,627)	0	(2,627)	0	273,915	0	8,641	8,641	7,957	01/15/2023
750731-AA-9	AUTUMN WIND HQ, LLC - RAIDERS FOOTBALL C		12/10/2021	Paydown		43,756	43,756	43,756	43,756	0	0	0	0	0	43,756	0	0	0	892	02/10/2049
75419T-AA-1	RATTLER MIDSTREAM LP		06/21/2021	Bank of New York Mellon		47,276	45,000	45,000	45,000	0	0	0	0	0	45,000	0	2,276	2,276	2,384	07/15/2025
759676-AF-6	RAMC 2006-2 AF3 - RMBS		12/01/2021	Paydown		6,441	6,441	3,904	2,472	0	3,969	0	3,969	0	6,441	0	0	0	238	08/25/2036
75975B-AC-2	Renew 2021-1 - ABS		11/22/2021	Paydown		532,418	532,418	505,797	0	0	26,621	0	26,621	0	532,418	0	0	0	3,623	11/20/2056
76112B-GF-1	RAMP 2004-RS12 M24 - RMBS		12/27/2021	Paydown		569,578	569,578	561,034	562,569	0	7,009	0	7,009	0	569,578	0	0	0	5,850	12/25/2034
761735-AT-6	REYNOLDS GROUP ISSUER LLC		02/10/2021	Call @ 101.28		6,077	6,000	6,116	6,042	0	(10)	0	(10)	0	6,032	0	45	45	179	07/15/2023
78388J-AV-8	SBA COMMUNICATIONS CORP		06/21/2021	Bank of New York Mellon		362,082	355,000	366,094	362,209	0	(2,052)	0	(2,052)	0	360,158	0	1,924	1,924	14,037	09/01/2024
78410G-AB-0	SBA COMMUNICATIONS CORP		02/08/2021	Call @ 101.00		121,200	120,000	120,338	120,202	0	(30)	0	(30)	0	120,172	0	1,028	1,028	1,733	10/01/2022
78442F-EQ-7	NAVIENT CORP		06/21/2021	Bank of New York Mellon		15,799	15,000	13,575	13,917	0	232	0	232	0	14,150	0	1,649	1,649	752	01/25/2023
78472G-AA-7	SSL ROBOTICS LLC		06/21/2021	Various		128,439	120,000	136,378	135,214	0	(2,153)	0	(2,153)	0	133,061	0	(9,416)	(9,416)	7,972	12/31/2023
81180W-AH-4	SEAGATE HDD CAYMAN	C	06/21/2021	Bank of New York Mellon		19,227	18,000	19,123	19,101	0	(212)	0	(212)	0	18,889	0	338	338	480	06/01/2023
81180W-AL-5	SEAGATE HDD CAYMAN	C	06/21/2021	Bank of New York Mellon		23,995	22,000	22,597	22,519	0	(58)	0	(58)	0	22,461	0	1,533	1,533	1,022	01/01/2025
81725W-AH-6	SENSATA TECHNOLOGIES BV	C	06/21/2021	Bank of New York Mellon		94,517	85,000	81,813	82,297	0	300	0	300	0	82,597	0	11,920	11,920	3,081	11/01/2024
81727T-AA-6	SENSATA TECHNOLOGIES UK FINANCING CO PLC	C	03/02/2021	Call @ 103.12		206,250	200,000	208,750	207,434	0	(1,287)	0	(1,287)	0	206,148	0	102	102	6,944	02/15/2026
81881C-AA-5	SHACK 1812 A - CDO	C	01/05/2021	Morgan Stanley		1,794,420	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	(5,580)	(5,580)	5,089	07/21/2031
81881Q-AS-5	SHACK 2013-III AR - CDO		06/08/2021	BNP PARIBAS SECURITIES		1,491,998	1,491,834	1,483,256	1,471,001	0	3,439	0	3,439	0	1,474,440	0	17,559	17,559	13,275	07/15/2030
81883A-AA-7	SHACK 2015-VII-R A1 - CDO		01/05/2021	Morgan Stanley		1,395,660	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	(4,340)	(4,340)	4,596	07/15/2031
824348-AX-4	SHERWIN-WILLIAMS CO		01/08/2021	Various		1,509,165	1,150,000	1,150,940	1,150,933	0	0	0	0	0	1,150,932	0	358,233	358,233	5,200	06/01/2047
82967N-BE-7	SIRIUS XM RADIO INC		06/21/2021	Various		321,043	312,000	322,482	321,164	0	(1,256)	0	(1,256)	0	319,908	0	1,134	1,134	11,457	07/15/2024
83001W-AC-8	SIX FLAGS THEME PARKS INC		06/21/2021	Bank of New York Mellon		29,059	27,000	27,000	27,000	0	0	0	0	0	27,000	0	2,059	2,059	2,210	07/01/2025
832696-AP-3	J M SMUCKER CO		01/05/2021	Bank of New York Mellon		1,983,040	1,600,000	1,581,752	1,583,363	0	6	0	6	0	1,583,369	0	399,671	399,671	21,778	03/15/2045
83422A-AA-1	SOLERA LLC		06/01/2021	Call @ 102.62		205,250	200,000	208,346	206,547	0	(2,640)	0	(2,640)	0	203,907	0	1,343	1,343	15,925	03/01/2024
83610J-AA-4	SNDPT 19 A - CDO		06/08/2021	DEUTSCHE BANK SECURITIES, INC.		300,075	300,000	296,100	291,431	0	1,000	0	1,000	0	292,431	0	7,644	7,644	2,432	04/15/2031
83611J-AC-9	SNDPT XX B - CDO	C	01/06/2021	SG AMERICAS SECURITIES, LLC		898,650	900,000	900,000	900,000	0	0	0	0	0	900,000	0	(1,350)	(1,350)	3,542	07/28/2031
83611M-BV-9	SVHE 2004-WMC1 M1 - RMBS		12/27/2021	Paydown		81,568	81,568	70,964	73,494	0	8,075	0	8,075	0	81,568	0	0	0	303	01/25/2035
83614B-AL-3	SNDPT 23 D - CDO		06/09/2021	Paydown		2,000,000	2,000,000	1,980,000	1,949,599	0	50,401	0	50,401	0	2,000,000	0	0	0	52,679	04/15/2032
84762L-AU-9	SPECTRUM BRANDS INC		06/22/2021	Various		69,638	68,000	70,040	69,658	0	(294)	0	(294)	0	69,363	0	275	275	3,557	07/15/2025
85172F-AD-1	ONEMAIN FINANCE CORP		01/05/2021	Call @ 100.00		120,974	115,000	123,947	119,325	0	(110)	0	(110)	0	119,215	0	(4,215)	(4,215)	8,376	10/01/2021
85172F-AS-8	ONEMAIN FINANCE CORP		06/22/2021	Bank of New York Mellon		44,253	40,000	40,000	40,000	0	0	0	0	0	40,000	0	4,253	4,253	2,002	06/01/2025
85207U-AE-5	SPRINT CORP		06/21/2021	MARKETAXESS		142,916	141,000	137,169	139,223	0	1,188	0	1,188	0	140,410	0	2,506	2,506	7,894	09/15/2021
85207U-AF-2	SPRINT CORP		06/21/2021	Bank of New York Mellon		409,271	360,000	415,230	402,978	0	(7,268)	0	(7,268)	0	395,709	0	13,562	13,562	21,893	09/15/2023
85207U-AH-8	SPRINT CORP		06/21/2021	Bank of New York Mellon		127,064	110,000	126,774	123,758	0	(1,802)	0	(1,802)	0	121,955	0	5,109	5,109	4,093	06/15/2024
85572N-AA-6	STARS GROUP HOLDINGS BV	C	06/22/2021	Various		417,916	402,000	430,695	425,110	0	(7,514)	0	(7,514)	0	417,596	0	320	320	26,547	07/15/2026
85572V-AB-6	STARR 2019-2 B - ABS	C	10/15/2021	Paydown		362,721	362,721	362,720	362,720	0	1	0	1	0	362,721	0	0	0	12,791	11/15/2044

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	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
85573L-AB-7	STARR 2019-1 B - ABS	C	06/15/2021	Paydown		25,795	25,795	25,794	25,794	0	1	0	1	0	25,795	0	0	0	533	03/15/2044
858912-AF-5	STERICYCLE INC		06/21/2021	Bank of New York Mellon		201,583	195,000	200,699	199,985	0	(1,153)	0	(1,153)	0	198,832	0	2,751	2,751	9,842	07/15/2024
86212X-AB-6	STR 2019-1 A2 - ABS		12/20/2021	Paydown		11,281	11,281	11,281	11,281	0	0	0	0	0	11,281	0	0	0	154	11/22/2049
86386M-AY-0	SLCC 2011-1 NTS - ABS		01/07/2021	JP MORGAN SECS INC., - FIXED INCOME		16,622	16,622	16,622	16,591	0	1	0	1	0	16,592	0	29	29	9	10/25/2027
86614R-AL-1	SUMMIT MATERIALS LLC		06/21/2021	Bank of New York Mellon		64,017	63,000	64,211	63,962	0	(203)	0	(203)	0	63,759	0	258	258	1,811	06/01/2025
86765L-AJ-6	SUNOCO LP		01/12/2021	Call @ 101.22		121,463	120,000	121,500	121,096	0	(19)	0	(19)	0	121,077	0	386	386	2,925	01/15/2023
86765L-AL-1	SUNOCO LP		06/21/2021	Bank of New York Mellon		67,005	65,000	67,018	66,905	0	(430)	0	(430)	0	66,475	0	531	531	3,059	02/15/2026
871503-AK-4	NORTONLIFELOCK INC		06/21/2021	Bank of America Securities		15,303	15,000	14,400	14,603	0	126	0	126	0	14,729	0	574	574	309	06/15/2022
871503-AU-2	NORTONLIFELOCK INC		06/21/2021	Bank of New York Mellon		238,044	235,000	239,125	237,705	0	(1,038)	0	(1,038)	0	236,667	0	1,378	1,378	8,094	04/15/2025
87165Y-AC-7	SYMP 19 A - CDO		06/08/2021	DEUTSCHE BANK SECURITIES, INC.		750,000	750,000	739,125	728,355	0	2,537	0	2,537	0	730,891	0	19,109	19,109	5,811	04/16/2031
87240G-AB-7	TCP 1 CN - CDO	C	09/20/2021	Call @ 97.37		2,921,242	3,000,000	2,899,308	2,722,257	0	(52,684)	0	(52,684)	0	2,669,573	0	251,669	251,669	213,777	08/20/2029
87248T-AN-5	TICP VII BR - CDO	C	06/22/2021	JP MORGAN SECS INC., - FIXED INCOME		500,150	500,000	500,000	500,000	0	0	0	0	0	500,000	0	150	150	6,733	04/15/2033
87249X-AG-0	LSHR II C - CDO		11/10/2021	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	81,422	10/17/2031
87264A-AM-7	T-MOBILE USA INC		05/20/2021	Various		394,027	394,000	388,640	389,825	0	699	0	699	0	390,524	0	3,503	3,503	17,072	03/01/2023
87470L-AH-4	TALLGRASS ENERGY PARTNERS LP		06/21/2021	Bank of New York Mellon		60,124	55,000	55,000	55,000	0	0	0	0	0	55,000	0	5,124	5,124	3,174	10/01/2025
87901J-AF-2	TEGNA INC		06/21/2021	Bank of New York Mellon		64,085	60,000	60,000	60,000	0	0	0	0	0	60,000	0	4,085	4,085	2,240	03/15/2026
88023J-AA-4	TEMPO ACQUISITION LLC		06/22/2021	MARKETAXESS		313,039	308,000	314,742	314,057	0	(1,180)	0	(1,180)	0	312,876	0	163	163	11,723	06/01/2025
88023J-AD-8	TEMPO ACQUISITION LLC		06/21/2021	Bank of New York Mellon		42,278	40,000	40,000	40,000	0	0	0	0	0	40,000	0	2,278	2,278	1,291	06/01/2025
88033G-CS-7	TENET HEALTHCARE CORP		06/21/2021	Bank of New York Mellon		55,823	55,000	56,306	56,207	0	(507)	0	(507)	0	55,700	0	122	122	2,388	07/15/2024
88033G-DE-7	TENET HEALTHCARE CORP		06/21/2021	Various		279,948	260,000	276,963	275,300	0	(3,138)	0	(3,138)	0	272,162	0	7,787	7,787	13,892	04/01/2025
88104G-AA-2	TERRAPIN SECURED NOTE LTD - CDO	C	10/18/2021	Paydown		546,822	546,822	552,300	540,033	0	6,790	0	6,790	0	546,822	0	0	0	0	10/15/2032
88104L-AC-7	TERRAFORM POWER OPERATING LLC		06/21/2021	Bank of New York Mellon		76,969	75,000	78,225	78,012	0	(772)	0	(772)	0	77,240	0	(271)	(271)	2,860	01/31/2023
88160R-AE-1	TESLA INC		06/21/2021	Bank of New York Mellon		92,971	90,000	93,906	93,496	0	(848)	0	(848)	0	92,648	0	323	323	4,081	08/15/2025
88165F-AF-9	TEVA PHARMACEUTICAL FINANCE COMPANY BV	C	06/22/2021	MARKETAXESS		306,705	305,000	281,725	292,443	0	6,918	0	6,918	0	299,361	0	7,344	7,344	6,927	11/10/2021
88434X-AA-6	THL CREDIT WIND RIVER 2019-3 CLO LTD. -	C	09/10/2021	Various		1,875,840	1,956,000	1,936,000	1,875,742	0	(2,385)	0	(2,385)	0	1,873,357	0	2,483	2,483	72,722	04/15/2031
89175M-AA-1	TPMT 2018-3 A1 - RMBS		12/01/2021	Paydown		270,366	270,366	270,926	270,521	0	(155)	0	(155)	0	270,366	0	0	0	5,262	05/28/2058
893647-AX-5	TRANSDIGM INC		01/29/2021	UBS SECURITIES LLC		254,375	250,000	257,263	252,208	0	(346)	0	(346)	0	251,862	0	2,513	2,513	8,847	07/15/2024
893647-BK-2	TRANSDIGM INC		06/21/2021	Bank of New York Mellon		37,756	35,000	36,900	36,732	0	(344)	0	(344)	0	36,389	0	1,367	1,367	2,038	12/15/2025
89469A-AC-8	TREEHOUSE FOODS INC		03/23/2021	Various		187,824	185,000	189,681	188,030	0	(442)	0	(442)	0	187,588	0	237	237	6,350	02/15/2024
89640Y-AJ-3	TRNTS VI AR - CDO	C	02/25/2021	Paydown		1,000,000	1,000,000	920,000	936,796	0	63,204	0	63,204	0	1,000,000	0	0	0	4,695	07/25/2029
896945-AA-0	TRIPADVISOR INC		06/21/2021	Bank of New York Mellon		91,532	85,000	86,575	86,483	0	(130)	0	(130)	0	86,353	0	5,179	5,179	5,686	07/15/2025
90290M-AB-7	US FOODS INC		02/01/2021	Call @ 101.47		98,425	97,000	90,228	91,208	0	124	0	124	0	91,332	0	7,093	7,093	776	06/15/2024
90290M-AC-5	US FOODS INC		06/21/2021	Bank of New York Mellon		42,450	40,000	40,000	40,000	0	0	0	0	0	40,000	0	2,450	2,450	1,722	04/15/2025
911365-BE-3	UNITED RENTALS (NORTH AMERICA) INC		06/21/2021	Bank of New York Mellon		62,456	60,000	64,200	63,308	0	(1,041)	0	(1,041)	0	62,267	0	189	189	2,722	09/15/2026
91153L-AA-5	UNITED WHOLESALE MORTGAGE LLC		06/21/2021	Various		67,532	65,000	65,000	65,000	0	0	0	0	0	65,000	0	2,532	2,532	2,081	11/15/2025
914906-AS-1	UNIVISION COMMUNICATIONS INC		06/21/2021	Bank of New York Mellon		12,246	12,000	11,460	11,506	0	51	0	51	0	11,557	0	689	689	526	02/15/2025
914906-AT-9	UNIVISION COMMUNICATIONS INC		06/24/2021	BARCLAYS CAPITAL INC FIXED INC		49,640	45,000	44,562	44,610	0	36	0	36	0	44,646	0	4,993	4,993	2,779	05/01/2025
91529Y-AP-1	UNUM GROUP		06/24/2021	JPMorgan		3,951,338	3,750,000	3,812,963	3,812,304	0	(337)	0	(337)	0	3,811,967	0	139,371	139,371	90,469	12/15/2049

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	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
91831A-AC-5	BAUSCH HEALTH COMPANIES INC	C	09/15/2021	Various		50,091	49,000	50,364	50,255	0	(441)	0	(441)	0	49,814	0	277	277	2,159	04/15/2025
91879Q-AL-3	VAIL RESORTS INC		06/21/2021	Bank of New York Mellon		53,158	50,000	50,638	50,605	0	(100)	0	(100)	0	50,505	0	2,653	2,653	1,892	05/15/2025
91911K-AK-8	BAUSCH HEALTH COMPANIES INC	C	06/18/2021	Various		140,730	138,000	138,235	138,192	0	(200)	0	(200)	0	137,992	0	2,738	2,738	6,712	03/15/2024
91911K-AN-2	BAUSCH HEALTH COMPANIES INC	C	06/21/2021	Bank of New York Mellon		421,021	410,000	423,280	420,335	0	(2,670)	0	(2,670)	0	417,664	0	3,356	3,356	14,532	11/01/2025
91911K-AP-7	BAUSCH HEALTH COMPANIES INC	C	06/21/2021	Bank of New York Mellon		50,173	47,000	52,323	51,149	0	(1,004)	0	(1,004)	0	50,145	0	28	28	2,209	12/15/2025
92047W-AB-7	VALVOLINE INC		01/11/2021	Call @ 103.28		131,167	127,000	128,931	128,770	0	(28)	0	(28)	0	128,741	0	2,426	2,426	2,300	08/15/2025
92330E-AR-8	VENTR 19RR BRR - CDO		06/22/2021	CITIGROUP GLOBAL MARKETS INC.		1,000,120	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	120	120	14,866	01/15/2032
92332T-AB-8	VENTR 39 A1 - CDO	C	06/08/2021	BNP PARIBAS SECURITIES BOND		501,185	500,000	500,000	500,000	0	0	0	0	0	500,000	0	1,185	1,185	4,978	04/15/2033
92343E-AF-9	VERISIGN INC		06/18/2021	Call @ 100.00		185,000	185,000	187,190	185,477	0	(477)	0	(477)	0	185,000	0	0	0	5,514	05/01/2023
92535W-AA-8	VERSCEND ESCROW CORP		06/21/2021	Bank of America Securities		84,496	80,000	87,394	86,491	0	(1,979)	0	(1,979)	0	84,513	0	(17)	(17)	6,673	08/15/2026
92552V-AK-6	VIASAT INC		06/22/2021	WELLS FARGO SECURITIES		132,561	130,000	128,029	128,238	0	157	0	157	0	128,395	0	4,166	4,166	5,667	09/15/2025
92564R-AC-9	VICI PROPERTIES LP		06/21/2021	Bank of New York Mellon		7,137	7,000	6,276	6,378	0	64	0	64	0	6,443	0	694	694	210	02/15/2025
92935V-AG-3	WFRBS 2011-C3 A4 - CMBS		04/16/2021	Paydown		954,989	954,989	1,036,536	957,758	0	(2,769)	0	(2,769)	0	954,989	0	0	0	6,284	03/15/2044
939355-AB-9	WMALT 2007-OA3 2A - CMO/RMBS		12/01/2021	Paydown		204,474	210,369	156,725	152,858	0	51,616	0	51,616	0	204,474	0	0	0	567	02/25/2047
94950H-AA-3	WELF 2017-3 A1 - CDO		06/08/2021	MORGAN STANLEY CO		500,335	500,000	497,750	492,758	0	849	0	849	0	493,607	0	6,728	6,728	4,432	01/17/2031
94950N-AA-0	WELF 2019-1 A1 - CDO		01/05/2021	Morgan Stanley		500,250	500,000	500,000	500,000	0	0	0	0	0	500,000	0	250	250	1,710	07/20/2032
94950Q-AE-5	WELF 2019-1 COM - CDO		11/01/2021	Adjustment		964,494	1,000,000	1,000,000	983,971	0	(19,477)	0	(19,477)	0	964,494	0	0	0	52,725	07/20/2032
94984D-AD-6	WFMBS 2006-AR13 A4 - CMO/RMBS		12/01/2021	Paydown		9,394	11,552	8,196	8,904	0	490	0	490	0	9,394	0	0	0	141	09/25/2036
94989C-AW-1	WFCM 2015-C26 A3 - CMBS		10/01/2021	Paydown		50,503	50,503	51,007	50,698	0	(195)	0	(195)	0	50,503	0	0	0	670	02/18/2048
95081Q-AM-6	WESCO DISTRIBUTION INC		06/21/2021	Bank of New York Mellon		121,776	120,000	124,422	122,351	0	(773)	0	(773)	0	121,578	0	198	198	3,368	06/15/2024
95081Q-AN-4	WESCO DISTRIBUTION INC		06/21/2021	Bank of New York Mellon		70,132	65,000	65,000	65,000	0	0	0	0	0	65,000	0	5,132	5,132	2,418	06/15/2025
97063Q-AA-0	WESTF 2017-A A - ABS		04/15/2021	Paydown		22,631	22,631	22,612	22,617	0	14	0	14	0	22,631	0	0	0	147	08/15/2042
97064E-AC-2	WESTF 2018-A B - ABS		05/15/2021	Paydown		16,181	16,181	16,181	16,181	0	0	0	0	0	16,181	0	0	0	111	09/15/2043
98310W-AN-8	TRAVEL + LEISURE CO		06/23/2021	PERSHING LLC		1,431,950	1,300,000	1,325,467	1,317,403	0	(1,134)	0	(1,134)	0	1,316,269	0	115,681	115,681	57,200	04/01/2027
983793-AD-2	XPO LOGISTICS INC		01/14/2021	UBS SECURITIES LLC		365,305	365,000	366,825	365,000	0	0	0	0	0	365,000	0	305	305	1,918	06/15/2022
983793-AF-7	XPO LOGISTICS INC		06/25/2021	MARKETAXESS		251,520	250,000	256,563	252,552	0	(1,868)	0	(1,868)	0	250,684	0	836	836	12,633	09/01/2023
983793-AH-3	XPO LOGISTICS INC		06/21/2021	Bank of New York Mellon		112,060	105,000	106,050	105,942	0	(92)	0	(92)	0	105,849	0	6,211	6,211	4,229	05/01/2025
988498-AM-3	YUM! BRANDS INC		06/21/2021	Bank of New York Mellon		70,917	65,000	67,250	66,968	0	(449)	0	(449)	0	66,519	0	4,398	4,398	3,666	04/01/2025
98887Y-AE-7	ZAIS 11 B - CDO		06/22/2021	BNP PARIBAS SECURITIES BOND		995,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(5,000)	(5,000)	16,895	01/20/2032
98888D-AC-6	ZAIS 15 B1 - CDO		08/16/2021	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	153,646	07/29/2030
G6363#-AC-1	NORDIC AVIATION CAPITAL 29 DAC		02/25/2021	YOU		1,420,000	2,000,000	1,130,000	1,420,000	0	0	0	0	0	1,420,000	0	0	0	112,209	02/22/2023
G6363#-AG-2	NAC AVIATION 29 DESIGNATED ACTIVITY COMP		12/15/2020	DIRECT		0	0	0	0	0	0	0	0	0	0	0	0	0	1,375	03/14/2024
PRV002-01-4	BRIGADE 2020 WAREHOUSE LTD C CORP 2020 8		03/09/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	41,800	10/15/2030
PRV002-03-0	AIG ROVER 2020 CLO C CORP 2020 8.5 06-20		04/22/2021	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	89,939	06/22/2030
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						235,704,224	235,880,826	225,949,931	224,919,345	0	2,186,568	0	2,186,568	0	227,770,551	0	7,613,143	7,613,143	7,117,494	XXX
02376C-AX-3	American Airlines Inc Term Loan B		09/16/2021	Citigroup		961,638	1,000,000	948,969	970,928	0	28,460	0	28,460	0	999,388	0	(37,750)	(37,750)	12,161	10/10/2021
74839X-AF-6	QUIKRETE HOLDINGS INC TL B		03/12/2021	WELLS FARGO SECURITIES LLC		989,857	990,000	987,525	987,972	0	135	0	135	0	988,107	0	1,749	1,749	4,129	11/15/2023
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						1,951,494	1,990,000	1,936,494	1,958,900	0	28,595	0	28,595	0	1,987,495	0	(36,001)	(36,001)	16,290	XXX
8399997. Total - Bonds - Part 4						261,946,469	261,924,401	251,875,715	250,821,507	0	2,214,982	0	2,214,982	0	253,701,127	0	7,924,811	7,924,811	7,188,337	XXX
8399998. Total - Bonds - Part 5						32,631,749	32,112,561	32,682,307		0	(73,311)	0	(73,311)	0	32,608,996	0	6,710	6,710	469,944	XXX
8399999. Total - Bonds						294,578,218	294,036,962	284,558,023	250,821,507	0	2,141,672	0	2,141,672	0	286,310,124	0	7,931,522	7,931,522	7,658,281	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													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	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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 Con-tractual Maturity Date
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5							XXX													XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						294,578,218	XXX	284,558,023	250,821,507	0	2,141,672	0	2,141,672	0	286,310,124	0	7,931,522	7,931,522	7,658,281	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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
91282C-DK-4	UNITED STATES TREASURY		12/10/2021	Various	12/15/2021	MORGAN STANLEY CO	15,000,000	15,011,133	14,982,422	15,011,098	0	(35)	0	(35)	0	0	(28,676)	(28,676)	8,242	4,808
0599999. Subtotal - Bonds - U.S. Governments							15,000,000	15,011,133	14,982,422	15,011,098	0	(35)	0	(35)	0	0	(28,676)	(28,676)	8,242	4,808
00150L-AA-9	AHP HEALTH PARTNERS INC		06/03/2021	Various	06/24/2021	BARCLAYS CAPITAL INC FIXED INC	115,000	124,931	123,888	123,834	0	(1,097)	0	(1,097)	0	0	54	54	4,924	3,105
00164V-AE-3	AMC NETWORKS INC		08/12/2021	Various	09/07/2021	Various	18,000	18,489	18,445	18,453	0	(36)	0	(36)	0	0	(8)	(8)	318	264
00489L-AA-1	ACRISURE LLC		03/10/2021	CREDIT SUISSE SECURITIES (USA)	06/22/2021	MARKETAXESS	65,000	67,194	66,279	66,758	0	(436)	0	(436)	0	0	(479)	(479)	2,768	1,479
00489L-AD-5	ACRISURE LLC		06/02/2021	Various	06/22/2021	MARKETAXESS	30,000	33,906	33,920	33,808	0	(99)	0	(99)	0	0	112	112	1,207	982
013817-AW-1	HOWMET AEROSPACE INC		03/11/2021	Barclays Bank	06/21/2021	Bank of New York Mellon	45,000	48,825	49,646	48,521	0	(304)	0	(304)	0	0	1,125	1,125	1,678	1,051
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC		01/11/2021	Jefferies	06/21/2021	Bank of New York Mellon	60,000	64,050	63,675	63,453	0	(597)	0	(597)	0	0	222	222	3,732	1,965
02154C-AE-3	ALTICE FINANCING SA	C	06/07/2021	Various	06/22/2021	MARKETAXESS	250,000	260,235	260,025	259,101	0	(1,134)	0	(1,134)	0	0	924	924	8,281	5,833
02406P-AR-1	AMERICAN AXLE & MANUFACTURING INC		03/30/2021	Various	07/23/2021	Various	155,000	160,478	160,010	159,115	0	(1,363)	0	(1,363)	0	0	895	895	7,823	3,646
024747-AE-7	AMERICAN BUILDERS & CONTRACTORS SUPPLY C		04/20/2021	MORGAN STANLEY & CO LLC/SL CONDUIT	05/24/2021	Call @ 102.94	15,000	15,506	15,441	15,434	0	(73)	0	(73)	0	0	7	7	470	384
030981-AH-7	AMERIGAS PARTNERS LP		04/06/2021	Various	06/21/2021	Bank of New York Mellon	60,000	66,600	65,879	66,143	0	(457)	0	(457)	0	0	(264)	(264)	1,997	1,291
05508R-AE-6	B&G FOODS INC		05/18/2021	Various	06/21/2021	Bank of New York Mellon	115,000	118,420	118,163	117,795	0	(625)	0	(625)	0	0	368	368	2,031	1,109
05608Q-AA-5	BY CROWN PARENT LLC		03/25/2021	Bank of America	09/13/2021	Call @ 105.26	45,000	46,688	47,369	46,438	0	(250)	0	(250)	0	0	931	931	1,201	313
09257W-AC-4	BLACKSTONE MORTGAGE TRUST INC		03/18/2021	STATE STREET BANK AND TRUST	06/23/2021	RBC CAPITAL MARKETS	65,000	67,234	66,869	66,950	0	(284)	0	(284)	0	0	(81)	(81)	858	60
103186-AB-8	BOXER PARENT COMPANY INC		08/12/2021	Various	09/07/2021	Various	52,000	55,850	55,695	55,462	0	(388)	0	(388)	0	0	232	232	2,561	1,719
103304-BM-2	BOYD GAMING CORP		03/31/2021	Various	06/04/2021	Various	175,000	181,409	180,611	180,246	0	(1,163)	0	(1,163)	0	0	(2,823)	(2,823)	10,170	3,893
103304-BS-9	BOYD GAMING CORP		05/26/2021	Various	06/21/2021	MORGAN STANLEY CO	161,000	178,051	177,076	177,102	0	(950)	0	(950)	0	0	(26)	(26)	7,792	6,381
121579-AH-9	BURLINGTON COAT FACTORY WAREHOUSE CORP		05/25/2021	Bank of America Securities	06/08/2021	Call @ 107.91	65,000	69,063	70,140	67,896	0	(1,167)	0	(1,167)	0	0	(2,896)	(2,896)	6,865	1,155
1248EP-BM-4	CCO HOLDINGS LLC		03/31/2021	BARCLAYS CAPITAL INC FIXED INC	07/20/2021	MARKETAXESS	30,000	30,996	31,002	30,767	0	(229)	0	(229)	0	0	236	236	924	240
1248EP-BR-3	CCO HOLDINGS LLC		06/02/2021	CITIGROUP GLOBAL MARKETS INC.	06/24/2021	CITIGROUP GLOBAL MARKETS INC.	60,000	61,992	62,017	61,617	0	(375)	0	(375)	0	0	399	399	495	303
12513G-BE-8	CDW LLC		02/01/2021	CitiGroup	06/21/2021	Bank of New York Mellon	55,000	57,269	57,475	56,919	0	(350)	0	(350)	0	0	556	556	1,462	580
126307-AU-1	CSC HOLDINGS LLC		04/22/2021	CITIGROUP GLOBAL MARKETS INC.	05/12/2021	Call @ 102.75	50,000	51,545	51,375	51,374	0	(171)	0	(171)	0	0	1	1	1,375	1,230
131347-CK-0	CALPINE CORP		06/07/2021	Various	06/21/2021	Bank of New York Mellon	65,000	66,923	66,706	66,677	0	(245)	0	(245)	0	0	29	29	786	570
14161T-AA-0	CARDTRONICS PLC		02/16/2021	Various	06/16/2021	Various	126,000	130,744	129,465	129,227	0	(1,516)	0	(1,516)	0	0	238	238	4,428	1,908
144523-A*-8	CARRINGTON HOLDING CO TL 1L		01/07/2021	PIK BUY	03/01/2021	Call @ 100.00	1,228	1,228	1,268	1,228	0	0	0	0	0	0	0	0	65	0
15137T-AA-8	CENTENE CORP		06/18/2021	Various	06/22/2021	Bank of New York Mellon	251,000	261,894	261,931	261,063	0	(830)	0	(830)	0	0	868	868	862	366
156700-BB-1	LUMEN TECHNOLOGIES INC		06/16/2021	BARCLAYS CAPITAL INC FIXED INC	06/21/2021	Bank of New York Mellon	40,000	41,634	41,450	41,629	0	(5)	0	(5)	0	0	(179)	(179)	729	700
15911N-AA-3	CHANGE HEALTHCARE HOLDINGS LLC		06/02/2021	GOLDMAN	06/21/2021	Bank of America Securities	55,000	56,031	55,946	55,917	0	(115)	0	(115)	0	0	29	29	984	700
163851-AD-0	CHEMOURS CO		06/07/2021	Various	06/21/2021	Bank of New York Mellon	25,000	25,844	25,845	25,571	0	(273)	0	(273)	0	0	274	274	185	109
19240C-AC-7	COGENT COMMUNICATIONS GROUP INC		04/30/2021	Unknown	06/21/2021	Bank of New York Mellon	50,000	50,000	50,938	50,000	0	0	0	0	0	0	938	938	224	0
20337Y-AA-5	COMMSCOPE TECHNOLOGIES LLC		03/26/2021	CitiGroup	06/21/2021	Bank of America Securities	65,000	66,463	66,248	66,286	0	(177)	0	(177)	0	0	(38)	(38)	2,037	1,138
20338Q-AB-9	COMMSCOPE INC		05/19/2021	Various	06/21/2021	Bank of New York Mellon	195,000	201,069	200,704	199,736	0	(1,333)	0	(1,333)	0	0	968	968	4,162	1,716
20451R-AA-0	COMPASS GROUP DIVERSIFIED HOLDINGS LLC		02/17/2021	Various	03/29/2021	Call @ 100.00	60,000	63,113	62,769	62,675	0	(438)	0	(438)	0	0	(2,675)	(2,675)	4,769	1,336
221644-AA-5	PRIMO WATER HOLDINGS INC		01/20/2021	Wells Fargo	04/28/2021	Call @ 102.75	70,000	72,275	71,925	71,842	0	(433)	0	(433)	0	0	83	83	2,257	1,187
22282E-AG-7	COVANTA HOLDING CORP		03/02/2021	BARCLAYS CAPITAL INC FIXED INC	06/21/2021	Bank of New York Mellon	65,000	67,681	67,332	66,962	0	(720)	0	(720)	0	0	371	371	1,825	668
235822-AA-1	DANA FINANCING LUXEMBOURG SARL	C	05/03/2021	BARCLAYS CAPITAL INC FIXED INC	06/07/2021	Call @ 103.25	55,000	57,131	56,788	56,774	0	(357)	0	(357)	0	0	13	13	1,738	1,390
25272K-AW-3	DELL INTERNATIONAL LLC		02/04/2021	MORGAN STANLEY & CO LLC/SL CONDUIT	06/21/2021	Bank of New York Mellon	70,000	72,757	71,593	71,220	0	(1,537)	0	(1,537)	0	0	373	373	2,605	734
253651-AC-7	DIEBOLD NIXDORF INC		06/10/2021	Various	06/21/2021	GOLDMAN	143,000	146,709	146,220	146,215	0	(494)	0	(494)	0	0	6	6	2,296	723
253657-AA-8	DIEBOLD NIXDORF INC		02/02/2021	Bank of America	06/21/2021	Bank of New York Mellon	55,000	61,050	61,167	60,146	0	(904)	0	(904)	0	0	1,021	1,021	2,263	272
26483E-AJ-9	DUN & BRADSTREET CORP		03/18/2021	Various	06/21/2021	Bank of New York Mellon	80,000	85,925	85,218	84,964	0	(961)	0	(961)	0	0	254	254	1,956	405
26907Y-AA-2	ESH HOSPITALITY INC		06/02/2021	Various	06/22/2021	JP MORGAN SECS INC., - FIXED INCOME	210,000	214,356	213,986	213,479	0	(876)	0	(876)	0	0	506	506	4,611	2,562
28470R-AH-5	CAESARS ENTERTAINMENT INC		06/16/2021	Various	06/21/2021	Bank of New York Mellon	70,000	74,295	74,353	74,177	0	(118)	0	(118)	0	0	177	177	2,090	1,813
29355X-AG-2	ENPRO INDUSTRIES INC		01/08/2021	Wells Fargo	06/21/2021	Bank of New York Mellon	10,000	10,675	10,564	10,532	0	(143)	0	(143)	0	0	32	32	396	139
31430Q-BG-1	FELCOR LODGING LP		03/02/2021	Various	06/21/2021	Bank of New York Mellon	40,000	41,222	41,001	40,776	0	(446)	0	(446)	0	0	225	225	1,347	410

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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
315289-AA-6	FERRELLGAS ESCROW LLC		03/17/2021	JP MORGAN SECS INC., - FIXED INCOME	06/22/2021	Bank of New York Mellon	125,000	124,213	124,063	124,245	0	32	0	32	0	0	(182)	(182)	1,568	0
33936Y-AA-3	FLEX ACQUISITION COMPANY INC		04/28/2021	Various	06/21/2021	MARKETAXESS	45,000	45,844	45,595	45,652	0	(192)	0	(192)	0	0	(56)	(56)	1,358	829
33936Y-AC-9	FLEX ACQUISITION COMPANY INC		06/16/2021	Various	06/21/2021	MORGAN STANLEY CO	100,000	104,825	104,278	104,477	0	(348)	0	(348)	0	0	(199)	(199)	3,456	3,006
34962W-AA-2	FORTERRA FINANCE LLC		06/17/2021	Various	06/21/2021	Bank of New York Mellon	200,000	215,813	215,922	214,658	0	(1,155)	0	(1,155)	0	0	1,264	1,264	5,706	3,619
35905A-AA-7	FRONTDOOR INC		01/29/2021	Wells Fargo	06/14/2021	Call @ 106.06	50,000	53,625	53,029	52,864	0	(761)	0	(761)	0	0	165	165	2,831	1,566
36168Q-AF-1	GFL ENVIRONMENTAL INC	C	06/01/2021	BARCLAYS CAPITAL INC FIXED INC	06/21/2021	Bank of New York Mellon	20,000	21,100	21,137	21,080	0	(21)	0	(21)	0	0	58	58	535	478
380355-AF-4	GOEASY LTD	C	04/22/2021	BANK OF MONTREAL, LONDON	06/21/2021	Bank of New York Mellon	45,000	45,000	45,810	45,000	0	0	0	0	0	0	810	810	295	0
382550-BF-7	GOODYEAR TIRE & RUBBER CO		05/27/2021	Various	06/22/2021	Bank of New York Mellon	201,000	206,351	206,862	205,919	0	(432)	0	(432)	0	0	943	943	4,170	2,950
383909-AF-5	W R GRACE & CO-CONN		01/11/2021	JP MORGAN SECURITIES LLC	06/10/2021	BARCLAYS CAPITAL INC FIXED INC	60,000	65,100	66,225	64,556	0	(544)	0	(544)	0	0	1,669	1,669	2,372	956
389375-AJ-5	GRAY TELEVISION INC		06/17/2021	GOLDMAN	06/21/2021	Bank of New York Mellon	15,000	15,488	15,488	15,484	0	(4)	0	(4)	0	0	4	4	387	382
39807U-AB-2	GREYSTAR REAL ESTATE PARTNERS LLC		02/02/2021	Bank of America	06/21/2021	Bank of New York Mellon	55,000	56,804	56,724	56,218	0	(586)	0	(586)	0	0	505	505	1,775	553
398545-AA-1	GRINDING MEDIA INC		05/20/2021	UBS SECURITIES LLC	06/22/2021	Bank of New York Mellon	25,000	25,563	25,651	25,482	0	(80)	0	(80)	0	0	169	169	968	814
44106M-AQ-5	SERVICE PROPERTIES TRUST		05/19/2021	BARCLAYS CAPITAL INC FIXED INC	06/21/2021	Bank of New York Mellon	35,000	35,529	35,394	35,459	0	(70)	0	(70)	0	0	(65)	(65)	622	450
444454-AF-9	HUGHES SATELLITE SYSTEMS CORP		05/10/2021	Various	06/22/2021	Bank of New York Mellon	85,000	94,433	94,836	94,115	0	(318)	0	(318)	0	0	721	721	2,237	1,078
44988M-AA-3	IRB HOLDING CORP		06/10/2021	JEFFERIES & COMPANY, INC.	06/22/2021	MARKETAXESS	50,000	51,875	51,744	51,657	0	(218)	0	(218)	0	0	87	87	647	553
44988M-AC-9	IRB HOLDING CORP		03/04/2021	Various	06/21/2021	Bank of New York Mellon	60,000	65,431	64,705	64,650	0	(781)	0	(781)	0	0	55	55	2,193	910
460599-AF-0	INTERNATIONAL GAME TECHNOLOGY PLC	C	03/16/2021	JP MORGAN SECURITIES LLC	06/21/2021	Bank of New York Mellon	200,000	200,000	207,910	200,000	0	0	0	0	0	0	7,910	7,910	2,017	0
47010L-AB-8	JAGUAR HOLDING COMPANY II		02/04/2021	Various	06/21/2021	Bank of New York Mellon	100,000	104,660	105,125	103,979	0	(681)	0	(681)	0	0	1,146	1,146	2,415	508
48238T-AA-7	KAR AUCTION SERVICES INC		06/03/2021	Various	06/21/2021	JEFFERIES & COMPANY, INC.	130,000	132,546	133,344	132,395	0	(151)	0	(151)	0	0	948	948	2,713	1,772
50168A-AB-6	LABL INC		05/27/2021	Various	06/21/2021	Bank of New York Mellon	125,000	134,174	133,179	133,770	0	(404)	0	(404)	0	0	(592)	(592)	3,703	3,037
52729B-BM-4	LEVEL 3 FINANCING INC		06/03/2021	CITIGROUP GLOBAL MARKETS INC.	06/24/2021	MARKETAXESS	18,000	18,560	18,551	18,463	0	(97)	0	(97)	0	0	88	88	184	137
53219L-AR-0	LIFEPOINT HEALTH INC		06/24/2021	Various	06/30/2021	Various	360,000	389,750	387,919	387,921	0	(1,829)	0	(1,829)	0	0	(2)	(2)	10,378	7,351
538034-AN-9	LIVE NATION ENTERTAINMENT INC		06/16/2021	JP MORGAN SECS INC., - FIXED INCOME	06/21/2021	Bank of New York Mellon	60,000	62,625	62,408	62,516	0	(109)	0	(109)	0	0	(108)	(108)	919	863
552953-CC-3	MGM RESORTS INTERNATIONAL		03/30/2021	Various	06/22/2021	Bank of New York Mellon	85,000	90,974	90,844	90,259	0	(715)	0	(715)	0	0	585	585	1,403	179
55303X-AC-9	MGM GROWTH PROPERTIES OPERATING PARTNERS		06/15/2021	BARCLAYS CAPITAL INC FIXED INC	06/21/2021	Bank of New York Mellon	45,000	48,713	48,488	48,690	0	(22)	0	(22)	0	0	(203)	(203)	366	323
55303X-AK-1	MGM GROWTH PROPERTIES OPERATING PARTNERS		06/16/2021	Various	06/21/2021	Bank of New York Mellon	28,000	29,893	29,855	29,885	0	(8)	0	(8)	0	0	(30)	(30)	29	7
55342U-AG-9	MPT OPERATING PARTNERSHIP LP		03/29/2021	Various	06/21/2021	Bank of New York Mellon	130,000	135,343	134,349	133,867	0	(1,476)	0	(1,476)	0	0	482	482	4,267	1,912
57164P-AG-1	MARRIOTT OWNERSHIP RESORTS INC		06/10/2021	Various	06/22/2021	Bank of New York Mellon	85,000	90,638	90,558	90,055	0	(582)	0	(582)	0	0	503	503	1,942	657
57165P-AB-1	MARRIOTT OWNERSHIP RESORTS INC		01/08/2021	GOLDMAN, SACHS & CO.	06/21/2021	Bank of New York Mellon	16,000	16,760	16,639	16,602	0	(158)	0	(158)	0	0	37	37	803	338
59001K-AD-2	MERITOR INC		01/25/2021	Bank of America	05/28/2021	GOLDMAN	20,000	20,300	20,210	20,148	0	(152)	0	(152)	0	0	62	62	993	563
60855R-AG-5	MOLINA HEALTHCARE INC		03/08/2021	Barclays Bank	06/21/2021	Bank of New York Mellon	25,000	26,228	26,174	25,985	0	(243)	0	(243)	0	0	189	189	814	429
62922L-AA-6	NGL ENERGY OPERATING LLC		01/25/2021	JP MORGAN SECURITIES LLC	06/21/2021	Bank of New York Mellon	45,000	45,000	46,688	45,000	0	0	0	0	0	0	1,688	1,688	1,303	0
629377-CA-8	NRG ENERGY INC		06/03/2021	Various	06/25/2021	MARKETAXESS	60,000	62,632	62,271	62,108	0	(524)	0	(524)	0	0	163	163	1,788	766
65158N-AB-8	NEWMARK GROUP INC		06/04/2021	Various	06/21/2021	Bank of New York Mellon	70,000	77,092	77,128	76,624	0	(468)	0	(468)	0	0	504	504	2,137	1,406
65342Q-AK-8	NEXTERA ENERGY OPERATING PARTNERS LP		03/25/2021	CREDIT SUISSE SECURITIES (USA)	06/21/2021	Bank of New York Mellon	15,000	15,825	15,818	15,764	0	(61)	0	(61)	0	0	54	54	280	131
65409Q-BB-7	NIELSEN FINANCE LLC		01/06/2021	JP MORGAN SECS INC., - FIXED INCOME	04/07/2021	Call @ 100.00	30,000	30,113	30,000	30,000	0	(113)	0	(113)	0	0	0	0	729	346
65410C-AC-4	NIELSEN COMPANY LUXEMBOURG SARL	C	02/03/2021	Bank of America Securities	06/21/2021	Bank of New York Mellon	50,000	51,438	51,188	51,012	0	(425)	0	(425)	0	0	175	175	986	28
66977W-AQ-2	NOVA CHEMICALS CORP	C	08/03/2021	Various	09/07/2021	Various	130,000	136,075	137,030	135,653	0	(422)	0	(422)	0	0	1,376	1,376	3,503	2,142
670001-AC-0	NOVELIS CORP		02/02/2021	Jefferies	06/21/2021	Bank of New York Mellon	65,000	68,315	67,356	67,485	0	(830)	0	(830)	0	0	(128)	(128)	2,312	815
67054K-AA-7	ALTICE FRANCE SA	C	05/03/2021	Various	06/24/2021	Various	341,000	356,069	354,476	353,031	0	(3,038)	0	(3,038)	0	0	1,444	1,444	14,337	3,863
68752D-AC-2	ORTHO-CLINICAL DIAGNOSTICS INC		05/26/2021	Various	06/22/2021	CITIGROUP GLOBAL MARKETS INC.	38,000	40,790	40,945	40,658	0	(132)	0	(132)	0	0	287	287	1,580	1,263
69007T-AD-6	OUTFRONT MEDIA CAPITAL LLC		06/16/2021	BARCLAYS CAPITAL INC FIXED INC	06/21/2021	Bank of New York Mellon	15,000	15,938	15,912	15,931	0	(6)	0	(6)	0	0	(19)	(19)	21	8
69867D-AA-6	CLARIOS GLOBAL LP	C	01/08/2021	Various	06/22/2021	Bank of New York Mellon	20,000	21,491	21,300	21,199	0	(292)	0	(292)	0	0	100	100	769	183
70016R-AQ-8	PAIA 2018-1 A2R - CDO		03/19/2021	CITIGROUP GLOBAL MARKETS INC.	06/22/2021	CITIGROUP GLOBAL MARKETS INC.	700,000	700,000	698,516	700,000	0	0	0	0	0	0	(1,484)	(1,484)	2,260	0
70137T-AL-9	PARKLAND CORP	C	03/23/2021	Wells Fargo	04/09/2021	Call @ 104.50	61,000	64,033	63,745	63,713	0	(320)	0	(320)	0	0	32	32	1,962	1,739
70959W-AG-8	PENSKE AUTOMOTIVE GROUP INC		03/19/2021	Various	06/21/2021	Various	135,000	139,953	138,798	138,605	0	(1,348)	0	(1,348)	0	0	193	193	4,359	2,127

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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
73179P-AM-8	AVIENT CORP		04/05/2021	Various	06/24/2021	JP MORGAN SECS INC., - FIXED INCOME	40,000	42,625	42,313	42,320	0	(305)	0	(305)	0	0	(7)	(7)	1,406	861
747262-AK-9	QVC INC		02/02/2021	CITIGROUP GLOBAL MARKETS INC.	06/22/2021	Bank of New York Mellon	45,000	47,616	47,363	47,142	0	(474)	0	(474)	0	0	221	221	1,526	760
747262-AU-7	QVC INC		06/09/2021	Bank of America Securities	06/21/2021	Bank of New York Mellon	20,000	21,350	21,220	21,338	0	(12)	0	(12)	0	0	(117)	(117)	316	287
74965L-AA-9	RLJ LODGING TRUST LP		06/10/2021	Various	06/21/2021	Bank of New York Mellon	74,000	74,233	74,816	74,232	0	(1)	0	(1)	0	0	584	584	46	0
74969P-AA-6	RP ESCROW ISSUER LLC		06/10/2021	Various	06/22/2021	Bank of New York Mellon	80,000	82,931	83,466	82,892	0	(40)	0	(40)	0	0	574	574	2,205	1,814
75419T-AA-1	RATTLER MIDSTREAM LP		05/10/2021	GOLDMAN	06/21/2021	Bank of New York Mellon	10,000	10,488	10,506	10,468	0	(19)	0	(19)	0	0	38	38	247	183
75524D-AP-5	RBS GLOBAL INC		03/03/2021	Various	06/21/2021	Bank of New York Mellon	130,000	133,575	133,185	132,561	0	(1,014)	0	(1,014)	0	0	624	624	3,310	1,360
75606D-AJ-0	REALOGY GROUP LLC		06/17/2021	Various	06/21/2021	Bank of New York Mellon	75,000	81,650	81,094	81,476	0	(174)	0	(174)	0	0	(382)	(382)	2,415	2,138
780153-AY-8	ROYAL CARIBBEAN CRUISES LTD		07/13/2021	Various	07/20/2021	Various	95,000	109,131	108,194	108,073	0	(1,058)	0	(1,058)	0	0	121	121	4,306	2,858
780153-AZ-5	ROYAL CARIBBEAN CRUISES LTD		06/08/2021	GOLDMAN	06/21/2021	Bank of New York Mellon	55,000	63,900	63,575	63,740	0	(160)	0	(160)	0	0	(165)	(165)	2,776	2,532
78472G-AA-7	SSL ROBOTICS LLC		05/10/2021	Various	06/21/2021	Bank of New York Mellon	95,000	106,100	108,015	104,613	0	(1,487)	0	(1,487)	0	0	6	6	9,186	2,341
78573N-AC-6	SABRE GLBL INC		05/27/2021	Various	06/21/2021	Bank of New York Mellon	70,000	83,700	83,480	83,223	0	(477)	0	(477)	0	0	257	257	1,223	301
78573N-AF-9	SABRE GLBL INC		06/03/2021	Various	06/21/2021	Bank of New York Mellon	25,000	27,000	27,094	26,958	0	(42)	0	(42)	0	0	136	136	574	479
80874Y-BG-4	SCIENTIFIC GAMES INTERNATIONAL INC		06/14/2021	Various	06/21/2021	JP MORGAN SECS INC., - FIXED INCOME	55,000	60,001	59,982	59,901	0	(100)	0	(100)	0	0	81	81	2,266	2,064
82967N-AY-4	SIRIUS XM RADIO INC		03/05/2021	JP MORGAN SECURITIES LLC	06/21/2021	Bank of New York Mellon	30,000	30,285	30,038	30,077	0	(208)	0	(208)	0	0	(39)	(39)	459	123
82967N-BE-7	SIRIUS XM RADIO INC		06/07/2021	Various	06/21/2021	Bank of New York Mellon	80,000	82,300	82,200	82,125	0	(175)	0	(175)	0	0	75	75	1,624	1,480
83422A-AA-1	SOLERA LLC		05/11/2021	Various	06/01/2021	Call @ 102.62	170,000	175,658	174,463	174,387	0	(1,271)	0	(1,271)	0	0	76	76	6,974	3,757
852234-AL-7	SQUARE INC		05/18/2021	GOLDMAN	06/21/2021	Bank of New York Mellon	45,000	45,000	45,563	45,000	0	0	0	0	0	0	563	563	113	0
85572N-AA-6	STARS GROUP HOLDINGS BV	C	01/29/2021	DEUTSCHE BANK SECURITIES, INC.	06/22/2021	GOLDMAN	40,000	42,100	41,551	41,490	0	(610)	0	(610)	0	0	61	61	1,337	132
86765L-AL-1	SUNOCO LP		01/15/2021	Wells Fargo	06/21/2021	Bank of New York Mellon	60,000	61,800	61,851	61,361	0	(439)	0	(439)	0	0	490	490	2,823	1,408
871503-AK-4	NORTONLIFELOCK INC		03/23/2021	Bank of America	06/21/2021	Bank of America Securities	20,000	20,450	20,405	20,338	0	(112)	0	(112)	0	0	67	67	413	219
87952V-AR-7	TELESAT CANADA	C	04/13/2021	GOLDMAN	06/24/2021	CITIGROUP GLOBAL MARKETS INC.	50,000	50,000	50,414	50,000	0	0	0	0	0	0	414	414	453	0
88023J-AD-8	TEMPO ACQUISITION LLC		01/21/2021	Barclays Bank	06/21/2021	Bank of New York Mellon	50,000	53,460	52,847	52,841	0	(619)	0	(619)	0	0	6	6	1,613	395
88033G-CN-8	TENET HEALTHCARE CORP		05/12/2021	Various	06/21/2021	Bank of America Securities	155,000	168,163	168,749	167,059	0	(1,104)	0	(1,104)	0	0	1,690	1,690	5,464	3,422
88033G-CU-2	TENET HEALTHCARE CORP		03/26/2021	Various	06/14/2021	Call @ 101.28	135,000	137,106	136,729	136,511	0	(596)	0	(596)	0	0	219	219	4,343	2,272
88104L-AC-7	TERRAFORM POWER OPERATING LLC		03/03/2021	Various	06/21/2021	Bank of New York Mellon	5,000	5,163	5,131	5,134	0	(29)	0	(29)	0	0	(2)	(2)	84	21
893647-BB-2	TRANSDIGM INC		02/08/2021	BARCLAYS CAPITAL INC FIXED INC	06/21/2021	Bank of New York Mellon	65,000	67,844	67,360	67,050	0	(794)	0	(794)	0	0	310	310	2,164	633
893647-BE-6	TRANSDIGM INC		02/09/2021	Barclays Bank	06/21/2021	Bank of New York Mellon	150,000	160,313	158,265	158,448	0	(1,865)	0	(1,865)	0	0	(183)	(183)	7,240	3,802
89365D-AB-9	TRANSDIGM UK HOLDINGS PLC	C	05/10/2021	Bank of America Securities	06/21/2021	Bank of New York Mellon	200,000	211,750	210,606	209,952	0	(1,798)	0	(1,798)	0	0	654	654	8,326	6,760
89640Y-AU-8	TRNTS VI ARR - CDO	C	02/09/2021	JP Morgan Securities Inc.	06/08/2021	BNP PARIBAS SECURITIES BOND	1,000,000	1,000,000	1,003,310	1,000,000	0	0	0	0	0	0	3,310	3,310	4,294	0
896945-AA-0	TRIPADVISOR INC		06/14/2021	Various	06/21/2021	Bank of New York Mellon	140,000	151,425	150,759	150,479	0	(946)	0	(946)	0	0	280	280	4,301	2,453
897051-AA-6	TRONOX INC		01/27/2021	Bank of America	03/24/2021	Penserra Securities	65,000	67,600	67,295	67,244	0	(356)	0	(356)	0	0	51	51	1,878	1,195
897051-AB-4	TRONOX INC		03/04/2021	Various	06/21/2021	Bank of New York Mellon	120,000	128,753	127,387	127,438	0	(1,315)	0	(1,315)	0	0	(51)	(51)	5,027	2,494
89705P-AA-3	TRONOX FINANCE PLC	C	02/08/2021	HSBC SECURITIES INC.	03/30/2021	Call @ 100.00	35,000	36,488	36,510	36,389	0	(98)	0	(98)	0	0	(1,389)	(1,389)	2,516	721
90290M-AC-5	US FOODS INC		01/06/2021	JEFFERIES & COMPANY, INC.	06/21/2021	Bank of New York Mellon	50,000	53,375	53,063	52,730	0	(645)	0	(645)	0	0	332	332	2,153	720
90353T-AF-7	UBER TECHNOLOGIES INC		04/06/2021	Various	06/21/2021	Bank of New York Mellon	90,000	97,025	97,200	96,211	0	(814)	0	(814)	0	0	989	989	4,087	2,264
914906-AS-1	UNIVISION COMMUNICATIONS INC		05/07/2021	JP MORGAN SECS INC., - FIXED INCOME	06/21/2021	Bank of New York Mellon	15,000	15,300	15,308	15,237	0	(63)	0	(63)	0	0	70	70	273	184
91831A-AC-5	BAUSCH HEALTH COMPANIES INC	C	05/26/2021	Various	09/15/2021	BARCLAYS CAPITAL INC FIXED INC	110,000	112,556	112,772	111,866	0	(690)	0	(690)	0	0	906	906	3,294	790
91879Q-AL-3	VAIL RESORTS INC		03/22/2021	Bank of America	06/21/2021	Bank of New York Mellon	50,000	53,619	53,158	53,003	0	(616)	0	(616)	0	0	155	155	1,892	682
91911K-AK-8	BAUSCH HEALTH COMPANIES INC	C	04/28/2021	Various	06/18/2021	Call @ 101.75	5,000	5,127	5,088	5,105	0	(22)	0	(22)	0	0	(18)	(18)	100	41
92535W-AA-8	VERSCEND ESCROW CORP		06/09/2021	Various	06/21/2021	Bank of America Securities	295,000	315,737	311,579	312,209	0	(3,529)	0	(3,529)	0	0	(630)	(630)	11,445	6,132
94950N-AE-2	WELF 2019-1 B - CDO		11/01/2021	Unknown	11/30/2021	Paydown	833,333	833,320	833,333	833,333	0	13	0	13	0	0	0	0	2,592	759
95081Q-AN-4	WESCO DISTRIBUTION INC		04/14/2021	Various	06/21/2021	Bank of New York Mellon	60,000	65,550	64,738	64,983	0	(567)	0	(567)	0	0	(246)	(246)	2,232	1,384
98310W-AL-2	TRAVEL + LEISURE CO		05/18/2021	GOLDMAN	06/21/2021	Bank of New York Mellon	80,000	82,700	82,801	82,540	0	(160)	0	(160)	0	0	260	260	971	685
983793-AF-7	XPO LOGISTICS INC		06/16/2021	Various	06/25/2021	MARKETAXESS	190,000	193,100	191,155	191,457	0	(1,643)	0	(1,643)	0	0	(302)	(302)	7,151	4,315
983793-AG-5	XPO LOGISTICS INC		01/07/2021	Jefferies	06/21/2021	Bank of New York Mellon	40,000	42,400	41,704	41,609	0	(791)	0	(791)	0	0	95	95	2,310	1,095
988498-AM-3	YUM! BRANDS INC		01/07/2021	CitiGroup	06/21/2021	Bank of New York Mellon	100,000	110,750	109,103	108,243	0	(2,507)	0	(2,507)	0	0	860	860	5,640	2,153

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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
PRV002-01-4	BRIGADE 2020 WAREHOUSE LTD C CORP 2020 8		01/13/2021	Not Available	03/09/2021	Call @ 100.00	600,000	600,000	600,000	600,000	0	0	0	0	0	0	0	0	12,540	0
PRV002-06-3	NPC FUNDING 5 LTD OCTAGON WAREHOUSE C CO		03/01/2021	Direct	05/28/2021	Call @ 100.00	3,250,000	3,250,000	3,250,000	3,250,000	0	0	0	0	0	0	0	0	97,841	0
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							17,112,561	17,671,174	17,649,327	17,597,899	0	(73,276)	0	(73,276)	0	0	35,386	35,386	461,702	177,332
8399998. Total - Bonds							32,112,561	32,682,307	32,631,749	32,608,996	0	(73,311)	0	(73,311)	0	0	6,710	6,710	469,944	182,139
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								32,682,307	32,631,749	32,608,996	0	(73,311)	0	(73,311)	0	0	6,710	6,710	469,944	182,139

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
0999999. Total Preferred Stocks						0	0	0	XXX	XXX
63168#-10-2	Nassau Life Insurance Company of Kansas		68284	48-0557726	8BI	14,316,592			582.000	100.0
55111#-10-6	Lynbrook Re, Inc.		16585	83-4356685	8BI				100,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						14,316,592	0	0	XXX	XXX
1899999. Total Common Stocks						14,316,592	0	0	XXX	XXX
1999999 - Totals						14,316,592	0	0	XXX	XXX

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 - Total				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	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
UNITED STATES TREASURY			05/18/2021	JP MORGAN SECS INC., - FIXED INCOME	04/21/2022	499,931	0	142	0	0	500,000	499,789	0	0	0.000	0.046	N/A	0	0
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						499,931	0	142	0	0	500,000	499,789	0	0	XXX	XXX	XXX	0	0
0599999. Total - U.S. Government Bonds						499,931	0	142	0	0	500,000	499,789	0	0	XXX	XXX	XXX	0	0
1099999. Total - All Other Government Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7699999. Total - Issuer Obligations						499,931	0	142	0	0	500,000	499,789	0	0	XXX	XXX	XXX	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - SVO Identified Funds						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Affiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds						499,931	0	142	0	0	500,000	499,789	0	0	XXX	XXX	XXX	0	0
8699999. Total - Parent, Subsidiaries and Affiliates						0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
9199999 - Totals						499,931	0	142	0	0	XXX	499,789	0	0	XXX	XXX	XXX	0	0

1.

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

Line Number																				
1A	1A	$	499,931	1B	$	0	1C	$	0	1D	$	0	1E	$	0	1F	$	0	1G	$ 0
1B	2A	$	0	2B	$	0	2C	$	0											
1C	3A	$	0	3B	$	0	3C	$	0											
1D	4A	$	0	4B	$	0	4C	$	0											
1E	5A	$	0	5B	$	0	5C	$	0											
1F	6	$	0																	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
SGIXSMPA IDX Call Option @ 535 01/03/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/08/2020	01/03/2022	644	344,753	535	17,953			0		0	(6,395)						
SGIXSMPA IDX Call Option @ 535 01/03/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/08/2020	01/03/2022	22	11,789	535	617			90		90	(251)						
SPX IDX Call Option @ 3701 01/03/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	01/13/2021	01/03/2022	8	28,125	3701	596			1,011		1,011	415						
SPX IDX Call Option @ 3701 01/04/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	01/13/2021	01/04/2022	84	312,187	3701	7,212			13,868		13,868	6,656						
SPX IDX Call Option @ 3758 01/05/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	01/13/2021	01/05/2022	250	937,806	3758	83,104			251,549		251,549	168,444						
SPX IDX Call Option @ 3858 01/05/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	01/13/2021	01/05/2022	250	962,780	3858	(64,047)			(226,575)		(226,575)	(162,528)						
SPX IDX Call Option @ 3727 01/05/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	01/13/2021	01/05/2022	24	90,227	3727	2,220			6,763		6,763	4,543						
SGIXSMPA IDX Call Option @ 536 01/06/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/24/2020	01/06/2022	999	535,749	536	38,166			1,052		1,052	(11,518)						
SPX IDX Call Option @ 3785 01/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	01/13/2021	01/06/2022	78	294,631	3785	24,671			76,370		76,370	51,699						
SPX IDX Call Option @ 3748 01/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	01/13/2021	01/06/2022	49	185,420	3748	4,246			9,567		9,567	5,321						
SGIXSMPA IDX Call Option @ 527 01/07/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/24/2020	01/07/2022	640	337,135	527	25,377			1,174		1,174	(8,188)						
SPX IDX Call Option @ 3804 01/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	01/13/2021	01/07/2022	58	218,908	3804	4,510			13,876		13,876	9,366						
SPX IDX Call Option @ 3299 01/10/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/24/2020	01/10/2022	235	775,093	3299	71,926			344,780		344,780	203,970						
SGIXSMPA IDX Call Option @ 533 01/10/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/24/2020	01/10/2022	276	147,218	533	10,657			274		274	(3,389)						
SGIXSMPA IDX Call Option @ 544 01/10/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/24/2020	01/10/2022	1,197	651,817	544	43,555			1		1	(12,658)						
SGIXSMPA IDX Call Option @ 544 01/10/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/24/2020	01/10/2022	267	145,109	544	9,766			142		142	(2,916)						
SPX IDX Call Option @ 3800 01/10/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	01/19/2021	01/10/2022	55	207,687	3800	4,694			17,379		17,379	12,685						
SPX IDX Call Option @ 3825 01/10/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	01/13/2021	01/10/2022	12	47,617	3825	886			3,169		3,169	2,283						
SPX IDX Call Option @ 3471 01/11/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/24/2020	01/11/2022	123	427,882	3471	(25,191)			(159,605)		(159,605)	(101,296)						
SPX IDX Call Option @ 3280 01/11/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/24/2020	01/11/2022	123	404,299	3280	39,015			183,187		183,187	107,530						
SPX IDX Call Option @ 3800 01/11/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	01/19/2021	01/11/2022	3	11,513	3800	273			1,229		1,229	956						
SPX IDX Call Option @ 3801 01/12/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	01/19/2021	01/12/2022	36	135,018	3801	2,822			8,041		8,041	5,219						
SPX IDX Call Option @ 3807 01/12/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/19/2021	01/12/2022	96	365,240	3807	28,555			91,989		91,989	63,433						
SPX IDX Call Option @ 3901 01/12/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/19/2021	01/12/2022	456	1,779,852	3901	(103,854)			(394,912)		(394,912)	(291,059)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 3800 01/12/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	01/19/2021	01/12/2022	456	1,733,946	3800		136,948		440,810		440,810	303,862						
SGIXSMPA IDX Call Option @ 554 01/13/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/24/2020	01/13/2022	1,293	716,199	554	44,023			0		0	(11,280)						
SPX IDX Call Option @ 3810 01/13/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	01/19/2021	01/13/2022	55	210,113	3810		4,244		15,596		15,596	11,352						
SPX IDX Call Option @ 3796 01/14/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	01/19/2021	01/14/2022	110	418,762	3796		10,092		48,853		48,853	38,761						
SGIXSMPA IDX Call Option @ 573 01/17/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/24/2020	01/17/2022	1,119	641,148	573	33,180			0		0	(9,393)						
SGIXSMPA IDX Call Option @ 560 01/18/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/24/2020	01/18/2022	273	152,808	560	8,941			272		272	(2,732)						
SGIXSMPA IDX Call Option @ 568 01/18/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/24/2020	01/18/2022	208	118,050	568	6,384			1		1	(1,976)						
SPX IDX Call Option @ 3848 01/18/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	01/28/2021	01/18/2022	89	341,590	3848		27,337		81,549		81,549	54,212						
SPX IDX Call Option @ 3768 01/18/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	01/19/2021	01/18/2022	97	365,972	3768		7,905		39,101		39,101	31,196						
SPX IDX Call Option @ 3799 01/18/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/28/2021	01/18/2022	144	545,789	3799		13,044		59,622		59,622	46,578						
SPX IDX Call Option @ 3799 01/19/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/28/2021	01/19/2022	165	627,010	3799		12,352		38,946		38,946	26,594						
SPX IDX Call Option @ 3931 01/20/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	01/28/2021	01/20/2022	617	2,425,590	3931		(154,564)		(516,288)		(516,288)	(361,724)						
SPX IDX Call Option @ 3828 01/20/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	01/28/2021	01/20/2022	617	2,362,329	3828		198,170		579,409		579,409	381,239						
SPX IDX Call Option @ 3852 01/20/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/28/2021	01/20/2022	29	110,047	3852		1,893		8,777		8,777	6,884						
SGIXSMPA IDX Call Option @ 574 01/21/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/06/2020	01/21/2022	1,469	842,386	574	43,803			0		0	(11,527)						
SPX IDX Call Option @ 3853 01/21/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/28/2021	01/21/2022	110	423,568	3853		9,107		39,957		39,957	30,850						
SGIXSMPA IDX Call Option @ 577 01/24/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/06/2020	01/24/2022	637	367,215	577	18,570			0		0	(4,451)						
SGIXSMPA IDX Call Option @ 572 01/24/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/06/2020	01/24/2022	48	27,675	572	1,469			0		0	(371)						
SPX IDX Call Option @ 3841 01/24/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/28/2021	01/24/2022	71	271,285	3841		4,802		29,658		29,658	24,856						
SPX IDX Call Option @ 3855 01/24/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	02/03/2021	01/24/2022	43	166,667	3855		2,800		16,717		16,717	13,917						
SPX IDX Call Option @ 3855 01/24/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	02/03/2021	01/24/2022	16	62,534	3855		1,932		8,887		8,887	6,955						
SPX IDX Call Option @ 3843 01/24/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	02/03/2021	01/24/2022	172	660,860	3843		54,898		159,021		159,021	104,123						
SPX IDX Call Option @ 3303 01/25/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/06/2020	01/25/2022	356	1,175,461	3303	108,407			520,704		520,704	306,803						
SPX IDX Call Option @ 3855 01/25/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	02/03/2021	01/25/2022	9	35,122	3855		734		3,329		3,329	2,595						
SPX IDX Call Option @ 3850 01/26/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	02/03/2021	01/26/2022	28	107,828	3850		1,995		9,108		9,108	7,113						
SPX IDX Call Option @ 3785 01/26/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	02/03/2021	01/26/2022	669	2,532,152	3785		236,203		657,196		657,196	420,993						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 3883 01/26/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/03/2021	01/26/2022	669	2,597,260	3883		(190,394)		(592,387)		(592,387)	(401,993)						
SPX IDX Call Option @ 3445 01/27/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/06/2020	01/27/2022	165	569,504	3445	(37,313)			(218,572)		(218,572)	(136,219)						
SPX IDX Call Option @ 3277 01/27/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/06/2020	01/27/2022	165	541,810	3277	53,927			246,231		246,231	143,515						
SGIXSMPA IDX Call Option @ 561 01/27/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/06/2020	01/27/2022	2,159	1,211,883	561	71,087			1,855		1,855	(18,328)						
SPX IDX Call Option @ 3751 01/27/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/03/2021	01/27/2022	142	533,097	3751		11,622		64,899		64,899	53,277						
SGIXSMPA IDX Call Option @ 569 01/28/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/06/2020	01/28/2022	67	37,869	569	2,063			79		79	(486)						
SPX IDX Call Option @ 3787 01/28/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/03/2021	01/28/2022	51	192,891	3787		3,800		17,837		17,837	14,037						
SGIXSMPA IDX Call Option @ 568 01/31/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/06/2020	01/31/2022	414	235,086	568	13,033			150		150	(3,025)						
SGIXSMPA IDX Call Option @ 575 01/31/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/06/2020	01/31/2022	283	162,381	575	8,436			135		135	(2,152)						
SGIXSMPA IDX Call Option @ 559 01/31/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/06/2020	01/31/2022	112	62,650	559	3,763			170		170	(1,034)						
SPX IDX Call Option @ 3774 01/31/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/10/2021	01/31/2022	68	257,792	3774		5,903		18,693		18,693	12,790						
SPX IDX Call Option @ 3774 01/31/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/10/2021	01/31/2022	31	118,537	3774		2,288		6,332		6,332	4,044						
SPX IDX Call Option @ 3714 01/31/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/03/2021	01/31/2022	104	385,501	3714		7,710		31,162		31,162	23,452						
SPX IDX Call Option @ 3859 02/01/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/10/2021	02/01/2022	154	596,123	3859		54,782		140,765		140,765	85,983						
SPX IDX Call Option @ 3774 02/01/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/10/2021	02/01/2022	90	337,760	3774		7,093		20,360		20,360	13,267						
SPX IDX Call Option @ 3925 02/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/10/2021	02/02/2022	474	1,858,824	3925		(144,320)		(400,410)		(400,410)	(256,089)						
SPX IDX Call Option @ 3828 02/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/10/2021	02/02/2022	474	1,812,736	3828		177,489		446,099		446,099	268,610						
SPX IDX Call Option @ 3826 02/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/10/2021	02/02/2022	35	135,413	3826		2,627		5,989		5,989	3,362						
SGIXSMPA IDX Call Option @ 565 02/03/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2020	02/03/2022	1,030	581,721	565	27,886			2,635		2,635	(7,811)						
SPX IDX Call Option @ 3830 02/03/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/10/2021	02/03/2022	89	340,885	3830		6,477		7,214		7,214	737						
SGIXSMPA IDX Call Option @ 571 02/04/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2020	02/04/2022	641	366,110	571	16,417			621		621	(4,910)						
SPX IDX Call Option @ 3872 02/04/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/10/2021	02/04/2022	22	86,495	3872		1,514		1,617		1,617	103						
SGIXSMPA IDX Call Option @ 577 02/07/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2020	02/07/2022	527	303,657	577	12,952			191		191	(3,497)						
SGIXSMPA IDX Call Option @ 575 02/07/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2020	02/07/2022	457	263,092	575	11,438			138		138	(3,116)						
SPX IDX Call Option @ 3887 02/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/10/2021	02/07/2022	61	237,991	3887		4,617		11,065		11,065	6,448						

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SPX IDX Call Option @ 3916 02/07/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/18/2021	02/07/2022	8	30,894	3916		476		501		501	25						
SPX IDX Call Option @ 3916 02/07/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/18/2021	02/07/2022	29	111,986	3916		2,553		6,308		6,308	3,755						
SPX IDX Call Option @ 3389 02/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/24/2020	02/08/2022	606	2,055,195	3389	130,124			836,398		836,398	507,021						
SPX IDX Call Option @ 3916 02/08/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/18/2021	02/08/2022	158	618,233	3916		13,230		37,168		37,168	23,938						
SPX IDX Call Option @ 3933 02/08/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/18/2021	02/08/2022	149	584,821	3933		47,154		124,748		124,748	77,594						
SPX IDX Call Option @ 3343 02/09/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/24/2020	02/09/2022	43	142,456	3343	10,111			60,711		60,711	36,134						
SPX IDX Call Option @ 3570 02/09/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/24/2020	02/09/2022	43	152,113	3570	(5,458)			(51,101)		(51,101)	(33,374)						
SPX IDX Call Option @ 3911 02/09/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/18/2021	02/09/2022	55	215,391	3911		4,157		12,956		12,956	8,799						
SPX IDX Call Option @ 4021 02/09/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/18/2021	02/09/2022	599	2,407,745	4021		(151,616)		(451,010)		(451,010)	(299,394)						
SPX IDX Call Option @ 3917 02/09/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/18/2021	02/09/2022	599	2,345,655	3917		193,376		512,138		512,138	318,761						
SGIXSMPA IDX Call Option @ 578 02/10/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2020	02/10/2022	249	143,980	578	6,094			114		114	(1,639)						
SPX IDX Call Option @ 3910 02/10/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/18/2021	02/10/2022	92	358,888	3910		6,245		27,103		27,103	20,859						
SGIXSMPA IDX Call Option @ 580 02/11/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2020	02/11/2022	894	517,946	580	21,618			941		941	(5,772)						
SPX IDX Call Option @ 3916 02/11/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/18/2021	02/11/2022	47	184,736	3916		3,750		14,585		14,585	10,835						
SGIXSMPA IDX Call Option @ 581 02/14/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2020	02/14/2022	601	349,033	581	14,424			160		160	(3,491)						
SGIXSMPA IDX Call Option @ 584 02/14/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2020	02/14/2022	1,321	771,616	584	30,849			271		271	(7,426)						
SGIXSMPA IDX Call Option @ 589 02/14/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2020	02/14/2022	719	423,373	589	16,154			468		468	(4,282)						
SPX IDX Call Option @ 3317 02/14/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/04/2020	02/14/2022	504	1,673,545	3317	92,508			732,110		732,110	430,619						
SPX IDX Call Option @ 3935 02/14/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/18/2021	02/14/2022	44	171,755	3935		3,366		7,702		7,702	4,336						
SPX IDX Call Option @ 3933 02/14/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/24/2021	02/14/2022	77	302,456	3933		4,688		12,773		12,773	8,085						
SPX IDX Call Option @ 3933 02/14/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/24/2021	02/14/2022	15	58,871	3933		913		3,904		3,904	2,992						
SPX IDX Call Option @ 3948 02/15/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/24/2021	02/15/2022	134	529,484	3948		40,906		110,833		110,833	69,927						
SPX IDX Call Option @ 3919 02/16/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/24/2021	02/16/2022	618	2,423,800	3919		199,976		529,328		529,328	329,351						
SPX IDX Call Option @ 4028 02/16/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/24/2021	02/16/2022	618	2,491,519	4028		(153,682)		(462,967)		(462,967)	(309,285)						
SPX IDX Call Option @ 3933 02/16/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/24/2021	02/16/2022	48	186,995	3933		3,478		13,492		13,492	10,014						
SPX IDX Call Option @ 3931 02/17/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/24/2021	02/17/2022	20	76,779	3931		1,766		6,499		6,499	4,733						

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SGIXSMPA IDX Call Option @ 587 02/18/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/04/2020	02/18/2022	1,288	756,578	587	10,776			665		665	(8,532)						
SPX IDX Call Option @ 3914 02/18/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/24/2021	02/18/2022	113	441,378	3914		7,680		16,982		16,982	9,302						
SGIXSMPA IDX Call Option @ 584 02/22/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/04/2020	02/22/2022	385	224,776	584	3,349			275		275	(2,577)						
SGIXSMPA IDX Call Option @ 584 02/22/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/04/2020	02/22/2022	284	165,494	584	2,479			231		231	(1,897)						
SGIXSMPA IDX Call Option @ 579 02/22/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/04/2020	02/22/2022	1,274	737,501	579	11,640			1,206		1,206	(8,927)						
SPX IDX Call Option @ 3907 02/22/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/04/2021	02/22/2022	183	715,196	3907		50,046		159,249		159,249	109,203						
SPX IDX Call Option @ 3877 02/22/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/04/2021	02/22/2022	22	86,368	3877		1,157		8,404		8,404	7,247						
SPX IDX Call Option @ 3877 02/22/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/04/2021	02/22/2022	92	355,049	3877		5,042		25,865		25,865	20,823						
SPX IDX Call Option @ 3907 02/22/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/24/2021	02/22/2022	51	199,867	3907		3,478		7,044		7,044	3,566						
SPX IDX Call Option @ 3972 02/23/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/04/2021	02/23/2022	768	3,049,534	3972		(173,287)		(619,347)		(619,347)	(446,060)						
SPX IDX Call Option @ 3872 02/23/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/04/2021	02/23/2022	768	2,972,853	3872		226,988		694,380		694,380	467,392						
SPX IDX Call Option @ 3881 02/23/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/04/2021	02/23/2022	70	269,949	3881		3,455		24,464		24,464	21,009						
SPX IDX Call Option @ 3392 02/23/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/04/2020	02/23/2022	52	175,398	3392	(7,403)			(71,266)		(71,266)	(43,018)						
SPX IDX Call Option @ 3137 02/23/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/04/2020	02/23/2022	52	162,204	3137	13,933			84,381		84,381	46,215						
SGIXSMPA IDX Call Option @ 551 02/24/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/04/2020	02/24/2022	2,117	1,165,921	551	24,962			9,631		9,631	(15,951)						
SPX IDX Call Option @ 3925 02/24/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/04/2021	02/24/2022	175	686,950	3925		7,488		50,336		50,336	42,848						
SGIXSMPA IDX Call Option @ 514 02/25/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/04/2020	02/25/2022	171	87,591	514	2,858			3,344		3,344	(179)						
SPX IDX Call Option @ 3829 02/25/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/04/2021	02/25/2022	58	220,838	3829		3,246		18,910		18,910	15,664						
SGIXSMPA IDX Call Option @ 507 02/28/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/04/2020	02/28/2022	1,292	655,149	507	23,181			34,455		34,455	5,951						
SGIXSMPA IDX Call Option @ 477 02/28/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/04/2020	02/28/2022	316	150,752	477	7,657			16,707		16,707	5,267						
SGIXSMPA IDX Call Option @ 467 02/28/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/04/2020	02/28/2022	587	273,827	467	15,617			45,507		45,507	20,652						
SPX IDX Call Option @ 3811 02/28/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/04/2021	02/28/2022	61	234,005	3811		3,229		19,154		19,154	15,925						
SPX IDX Call Option @ 3902 02/28/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	03/10/2021	02/28/2022	321	1,252,367	3902		19,286		101,089		101,089	81,802						
SPX IDX Call Option @ 3902 02/28/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	03/10/2021	02/28/2022	19	72,184	3902		1,068		4,187		4,187	3,118						
SPX IDX Call Option @ 3902 03/01/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	03/10/2021	03/01/2022	101	392,640	3902		6,989		17,157		17,157	10,168						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 3892 03/01/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	03/10/2021	03/01/2022	151	587,637	3892		48,028		133,865		133,865	85,837						
SGIXSMPA IDX Call Option @ 475 03/02/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/18/2020	03/02/2022	524	248,808	475	10,244			23,030		23,030	7,243						
SPX IDX Call Option @ 3870 03/02/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	03/10/2021	03/02/2022	167	647,654	3870		10,751		18,430		18,430	7,679						
SPX IDX Call Option @ 3858 03/02/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	03/10/2021	03/02/2022	928	3,579,117	3858		312,109		854,202		854,202	542,094						
SPX IDX Call Option @ 3956 03/02/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	03/10/2021	03/02/2022	928	3,670,309	3956		(249,845)		(765,298)		(765,298)	(515,453)						
SGIXSMPA IDX Call Option @ 472 03/03/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/18/2020	03/03/2022	25	11,765	472	504			1,612		1,612	576						
SPX IDX Call Option @ 3820 03/03/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	03/10/2021	03/03/2022	51	193,087	3820		3,727		5,117		5,117	1,390						
SPX IDX Call Option @ 3768 03/04/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	03/10/2021	03/04/2022	71	265,941	3768		6,702		16,055		16,055	9,353						
SGIXSMPA IDX Call Option @ 474 03/07/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/18/2020	03/07/2022	841	398,843	474	16,716			53,535		53,535	20,506						
SGIXSMPA IDX Call Option @ 473 03/07/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/18/2020	03/07/2022	1,594	753,676	473	32,205			86,968		86,968	28,357						
SPX IDX Call Option @ 2878 03/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4O9TV8Y57VWI369	03/19/2020	03/07/2022	185	532,564	2878	43,364			349,725		349,725	174,040						
SPX IDX Call Option @ 3821 03/07/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/18/2021	03/07/2022	14	55,142	3821		1,059		2,140		2,140	1,081						
SPX IDX Call Option @ 3842 03/07/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	03/10/2021	03/07/2022	94	359,836	3842		5,901		14,116		14,116	8,215						
SPX IDX Call Option @ 2840 03/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4O9TV8Y57VWI369	03/19/2020	03/08/2022	118	334,874	2840	28,590			227,354		227,354	111,640						
SPX IDX Call Option @ 2970 03/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4O9TV8Y57VWI369	03/19/2020	03/08/2022	118	350,228	2970	(17,001)			(212,064)		(212,064)	(108,934)						
SPX IDX Call Option @ 3916 03/08/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/18/2021	03/08/2022	138	539,845	3916		44,300		119,481		119,481	75,181						
SPX IDX Call Option @ 3821 03/08/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/18/2021	03/08/2022	42	160,420	3821		3,722		12,049		12,049	8,327						
SGIXSMPA IDX Call Option @ 465 03/09/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/18/2020	03/09/2022	1,275	593,508	465	27,967			66,985		66,985	16,686						
SPX IDX Call Option @ 3895 03/09/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/18/2021	03/09/2022	678	2,639,575	3895		234,949		601,543		601,543	366,594						
SPX IDX Call Option @ 3984 03/09/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/18/2021	03/09/2022	678	2,700,534	3984		(190,175)		(542,604)		(542,604)	(352,429)						
SPX IDX Call Option @ 3875 03/09/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/18/2021	03/09/2022	109	423,624	3875		9,066		27,343		27,343	18,277						
SGIXSMPA IDX Call Option @ 469 03/10/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/18/2020	03/10/2022	421	197,769	469	8,893			22,899		22,899	6,444						
SPX IDX Call Option @ 3899 03/10/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/18/2021	03/10/2022	18	71,348	3899		1,184		4,633		4,633	3,448						
SGIXSMPA IDX Call Option @ 465 03/11/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/18/2020	03/11/2022	126	58,778	465	2,788			9,264		9,264	3,742						
SPX IDX Call Option @ 3939 03/11/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/18/2021	03/11/2022	283	1,116,488	3939		22,441		76,086		76,086	53,644						

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SGIXSMPA IDX Call Option @ 463 03/13/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/18/2020	03/13/2022	302	139,921	463	6,840			17,695		17,695	5,519						
SGIXSMPA IDX Call Option @ 457 03/14/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/18/2020	03/14/2022	743	339,697	457	17,788			48,253		48,253	16,448						
SPX IDX Call Option @ 3969 03/14/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/24/2021	03/14/2022	77	305,410	3969		4,306		11,519		11,519	7,213						
SPX IDX Call Option @ 3943 03/14/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	03/18/2021	03/14/2022	104	412,040	3943		7,005		13,681		13,681	6,677						
SPX IDX Call Option @ 3979 03/15/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2021	03/15/2022	110	435,870	3979		28,577		88,643		88,643	60,066						
SPX IDX Call Option @ 3969 03/15/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/24/2021	03/15/2022	28	111,210	3969		1,779		8,005		8,005	6,226						
SGIXSMPA IDX Call Option @ 455 03/16/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/02/2020	03/16/2022	649	295,134	455	15,676			49,963		49,963	15,659						
SPX IDX Call Option @ 3953 03/16/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2021	03/16/2022	598	2,364,771	3953		165,509		499,203		499,203	333,694						
SPX IDX Call Option @ 4061 03/16/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2021	03/16/2022	598	2,429,267	4061		(124,901)		(437,656)		(437,656)	(312,756)						
SPX IDX Call Option @ 3963 03/16/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/24/2021	03/16/2022	45	177,965	3963		2,758		10,657		10,657	7,899						
SGIXSMPA IDX Call Option @ 461 03/17/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/02/2020	03/17/2022	402	185,348	461	9,193			27,858		27,858	8,464						
SPX IDX Call Option @ 3974 03/17/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/24/2021	03/17/2022	74	292,138	3974		4,207		16,966		16,966	12,759						
SGIXSMPA IDX Call Option @ 456 03/18/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/02/2020	03/18/2022	304	138,448	456	7,270			21,436		21,436	6,088						
SPX IDX Call Option @ 3915 03/18/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/24/2021	03/18/2022	45	177,723	3915		2,897		6,656		6,656	3,759						
SGIXSMPA IDX Call Option @ 456 03/21/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/02/2020	03/21/2022	1,012	460,887	456	24,408			70,808		70,808	20,058						
SGIXSMPA IDX Call Option @ 452 03/21/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/02/2020	03/21/2022	368	166,574	452	9,179			27,787		27,787	8,505						
SPX IDX Call Option @ 3913 03/21/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/24/2021	03/21/2022	81	316,805	3913		5,164		10,726		10,726	5,562						
SPX IDX Call Option @ 2554 03/21/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	04/02/2020	03/21/2022	203	517,813	2554	(63,125)			(449,047)		(449,047)	(199,804)						
SPX IDX Call Option @ 2417 03/21/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	04/02/2020	03/21/2022	203	490,198	2417	84,018			476,595		476,595	202,887						
SPX IDX Call Option @ 2363 03/21/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	04/02/2020	03/21/2022	567	1,339,571	2363	252,241			1,362,779		1,362,779	570,169						
SPX IDX Call Option @ 3941 03/21/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	04/01/2021	03/21/2022	65	257,872	3941		4,100		10,042		10,042	5,941						
SPX IDX Call Option @ 3941 03/22/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	04/01/2021	03/22/2022	23	91,028	3941		2,057		7,641		7,641	5,584						
SGIXSMPA IDX Call Option @ 449 03/23/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/02/2020	03/23/2022	936	420,702	449	24,041			64,281		64,281	15,801						
SPX IDX Call Option @ 3939 03/23/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	04/01/2021	03/23/2022	193	759,676	3939		61,014		164,219		164,219	103,204						
SPX IDX Call Option @ 3916 03/23/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	04/01/2021	03/23/2022	464	1,816,043	3916		156,352		404,829		404,829	248,476						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 4012 03/23/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/01/2021	03/23/2022	464	1,860,630	4012		(122,826)		(362,377)		(362,377)	(239,552)						
SPX IDX Call Option @ 3911 03/23/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	04/01/2021	03/23/2022	229	894,962	3911		14,946		60,215		60,215	45,269						
SGIXSMPA IDX Call Option @ 455 03/24/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/02/2020	03/24/2022	1,228	558,454	455	29,937			80,629		80,629	20,957						
SPX IDX Call Option @ 3889 03/24/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	04/01/2021	03/24/2022	66	257,811	3889		5,955		22,458		22,458	16,503						
SGIXSMPA IDX Call Option @ 456 03/25/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/02/2020	03/25/2022	251	114,562	456	6,035			16,743		16,743	5,111						
SPX IDX Call Option @ 3910 03/25/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	04/01/2021	03/25/2022	82	321,128	3910		5,042		16,501		16,501	11,459						
SGIXSMPA IDX Call Option @ 461 03/26/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/02/2020	03/26/2022	591	272,320	461	13,680			43,019		43,019	17,587						
SGIXSMPA IDX Call Option @ 459 03/27/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/02/2020	03/27/2022	422	194,079	459	9,884			33,408		33,408	13,852						
SPX IDX Call Option @ 3975 03/28/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	04/01/2021	03/28/2022	41	164,228	3975		2,463		9,167		9,167	6,703						
SPX IDX Call Option @ 3971 03/28/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	04/07/2021	03/28/2022	67	264,792	3971		4,078		14,715		14,715	10,638						
SPX IDX Call Option @ 4073 03/29/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/07/2021	03/29/2022	620	2,525,158	4073		(171,259)		(451,582)		(451,582)	(280,323)						
SPX IDX Call Option @ 3975 03/29/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/07/2021	03/29/2022	620	2,464,695	3975		212,490		508,390		508,390	295,900						
SPX IDX Call Option @ 3996 03/29/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/07/2021	03/29/2022	112	446,683	3996		37,286		89,502		89,502	52,216						
SPX IDX Call Option @ 3971 03/29/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	04/07/2021	03/29/2022	31	124,494	3971		2,565		6,138		6,138	3,573						
SGIXSMPA IDX Call Option @ 462 03/30/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/16/2020	03/30/2022	1,220	563,658	462	31,111			82,261		82,261	24,890						
SPX IDX Call Option @ 3959 03/30/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	04/07/2021	03/30/2022	217	857,580	3959		15,008		20,001		20,001	4,994						
SGIXSMPA IDX Call Option @ 460 03/31/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/16/2020	03/31/2022	951	437,376	460	24,686			64,971		64,971	20,273						
SPX IDX Call Option @ 3973 03/31/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	04/07/2021	03/31/2022	33	132,774	3973		2,563		4,007		4,007	1,444						
SGIXSMPA IDX Call Option @ 456 04/01/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/16/2020	04/01/2022	929	423,794	456	25,045			60,137		60,137	14,667						
SPX IDX Call Option @ 4020 04/01/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC . GUR90LVD18CSY7XK3B18	04/07/2021	04/01/2022	75	302,576	4020		5,356		7,724		7,724	2,368						
SGIXSMPA IDX Call Option @ 458 04/04/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/16/2020	04/04/2022	351	160,743	458	9,307			21,600		21,600	7,707						
SGIXSMPA IDX Call Option @ 457 04/04/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/16/2020	04/04/2022	834	380,876	457	22,430			63,454		63,454	20,639						
SPX IDX Call Option @ 4098 04/04/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/14/2021	04/04/2022	148	607,692	4098		45,451		105,119		105,119	59,668						
SPX IDX Call Option @ 2665 04/04/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	04/16/2020	04/04/2022	233	621,951	2665	99,058			490,898		490,898	226,090						
SPX IDX Call Option @ 2797 04/04/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	04/16/2020	04/04/2022	233	652,547	2797	(75,840)			(460,471)		(460,471)	(221,534)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 2717 04/04/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE409TV8Y57VW369	04/16/2020	04/04/2022	317	860,634	2717	125,149			650,147		650,147	304,587						
SPX IDX Call Option @ 4078 04/04/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/14/2021	04/04/2022	18	74,096	4078		1,082		993		993	(89)						
SPX IDX Call Option @ 4078 04/04/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/14/2021	04/04/2022	135	551,252	4078		9,096		6,638		6,638	(2,457)						
SPX IDX Call Option @ 4078 04/05/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/14/2021	04/05/2022	147	598,393	4078		12,088		23,428		23,428	11,340						
SGIXSMPA IDX Call Option @ 463 04/06/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/16/2020	04/06/2022	3,868	1,791,216	463	97,951			249,580		249,580	83,405						
SPX IDX Call Option @ 4192 04/06/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/14/2021	04/06/2022	821	3,441,725	4192		(201,467)		(512,203)		(512,203)	(310,737)						
SPX IDX Call Option @ 4091 04/06/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/14/2021	04/06/2022	821	3,358,728	4091		254,368		588,103		588,103	333,734						
SPX IDX Call Option @ 4074 04/06/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/14/2021	04/06/2022	171	696,888	4074		12,265		19,310		19,310	7,045						
SGIXSMPA IDX Call Option @ 463 04/07/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/16/2020	04/07/2022	235	108,841	463	5,949			13,317		13,317	3,297						
SPX IDX Call Option @ 4080 04/07/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/14/2021	04/07/2022	34	139,167	4080		2,004		3,926		3,926	1,922						
SGIXSMPA IDX Call Option @ 467 04/08/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/16/2020	04/08/2022	553	258,043	467	13,530			28,655		28,655	6,017						
SPX IDX Call Option @ 4097 04/08/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/14/2021	04/08/2022	51	207,481	4097		4,004		10,994		10,994	6,989						
SGIXSMPA IDX Call Option @ 469 04/09/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/16/2020	04/09/2022	1,156	542,514	469	27,660			58,799		58,799	13,913						
SGIXSMPA IDX Call Option @ 469 04/11/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/01/2020	04/11/2022	40	18,559	469	933			2,011		2,011	476						
SPX IDX Call Option @ 4129 04/11/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/14/2021	04/11/2022	121	500,163	4129		8,753		22,689		22,689	13,936						
SPX IDX Call Option @ 4128 04/12/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE409TV8Y57VW369	04/21/2021	04/12/2022	211	872,575	4128		14,921		22,868		22,868	7,947						
SGIXSMPA IDX Call Option @ 467 04/13/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/01/2020	04/13/2022	2,012	940,299	467	48,617			112,140		112,140	33,020						
SPX IDX Call Option @ 4263 04/13/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/21/2021	04/13/2022	832	3,545,126	4263		(186,452)		(471,147)		(471,147)	(284,695)						
SPX IDX Call Option @ 4173 04/13/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/21/2021	04/13/2022	138	577,735	4173		39,192		89,498		89,498	50,306						
SPX IDX Call Option @ 4152 04/13/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	04/21/2021	04/13/2022	832	3,452,911	4152		243,413		553,769		553,769	310,356						
SPX IDX Call Option @ 4142 04/13/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE409TV8Y57VW369	04/21/2021	04/13/2022	199	825,170	4142		12,790		24,201		24,201	11,411						
SGIXSMPA IDX Call Option @ 470 04/14/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/01/2020	04/14/2022	121	56,981	470	2,839			8,782		8,782	3,578						
SPX IDX Call Option @ 4125 04/14/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE409TV8Y57VW369	04/21/2021	04/14/2022	414	1,709,424	4125		28,206		86,063		86,063	57,858						
SGIXSMPA IDX Call Option @ 467 04/15/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/01/2020	04/15/2022	338	157,807	467	8,192			23,388		23,388	7,717						
SGIXSMPA IDX Call Option @ 472 04/18/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	05/01/2020	04/18/2022	703	332,086	472	16,252			39,444		39,444	9,347						

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SGIXSMPA IDX Call Option @ 468 04/18/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/01/2020	04/18/2022	334	156,231	468	8,074			19,720		19,720	4,259						
SPX IDX Call Option @ 4170 04/18/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	04/21/2021	04/18/2022	154	643,996	4170		8,436		30,636		30,636	22,200						
SPX IDX Call Option @ 4185 04/18/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	04/21/2021	04/18/2022	42	175,832	4185		1,917		6,005		6,005	4,088						
SPX IDX Call Option @ 4163 04/18/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	04/28/2021	04/18/2022	61	253,792	4163		4,137		11,286		11,286	7,149						
SPX IDX Call Option @ 2954 04/18/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	05/01/2020	04/18/2022	275	811,754	2954	(77,741)			(499,907)		(499,907)	(252,989)						
SPX IDX Call Option @ 2859 04/18/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	05/01/2020	04/18/2022	228	653,203	2859	81,721			437,081		437,081	214,192						
SPX IDX Call Option @ 2811 04/18/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	05/01/2020	04/18/2022	275	772,507	2811	105,441			538,745		538,745	259,807						
SPX IDX Call Option @ 4163 04/19/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	04/28/2021	04/19/2022	73	305,084	4163		6,102		10,121		10,121	4,019						
SPX IDX Call Option @ 4189 04/19/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	04/28/2021	04/19/2022	127	530,479	4189		36,699		80,684		80,684	43,984						
SGIXSMPA IDX Call Option @ 469 04/20/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/01/2020	04/20/2022	1,368	642,245	469	32,618			85,588		85,588	25,750						
SPX IDX Call Option @ 4135 04/20/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	04/28/2021	04/20/2022	181	747,763	4135		16,077		36,840		36,840	20,763						
SPX IDX Call Option @ 4257 04/20/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	04/28/2021	04/20/2022	612	2,604,565	4257		(148,055)		(353,344)		(353,344)	(205,289)						
SPX IDX Call Option @ 4150 04/20/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	04/28/2021	04/20/2022	612	2,539,446	4150		190,601		411,416		411,416	220,815						
SGIXSMPA IDX Call Option @ 466 04/21/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/01/2020	04/21/2022	485	225,580	466	12,013			30,721		30,721	8,792						
SPX IDX Call Option @ 4173 04/21/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	04/28/2021	04/21/2022	102	426,273	4173		6,991		14,426		14,426	7,435						
SGIXSMPA IDX Call Option @ 468 04/22/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/01/2020	04/22/2022	90	41,996	468	2,168			5,812		5,812	2,055						
SPX IDX Call Option @ 4135 04/22/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	04/28/2021	04/22/2022	23	93,202	4135		1,659		5,518		5,518	3,859						
SGIXSMPA IDX Call Option @ 468 04/23/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/01/2020	04/23/2022	718	335,534	468	17,506			44,859		44,859	14,119						
SGIXSMPA IDX Call Option @ 470 04/24/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/01/2020	04/24/2022	718	336,968	470	17,161			47,215		47,215	17,194						
SPX IDX Call Option @ 4180 04/25/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	04/28/2021	04/25/2022	117	487,993	4180		8,101		29,908		29,908	21,807						
SPX IDX Call Option @ 4188 04/25/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	05/05/2021	04/25/2022	94	393,385	4188		5,429		21,077		21,077	15,648						
SPX IDX Call Option @ 4188 04/26/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	05/05/2021	04/26/2022	109	456,241	4188		7,528		24,668		24,668	17,140						
SPX IDX Call Option @ 4227 04/26/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/05/2021	04/26/2022	154	652,538	4227		40,066		93,815		93,815	53,749						
SGIXSMPA IDX Call Option @ 473 04/27/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/14/2020	04/27/2022	2,166	1,024,092	473	43,973			154,786		154,786	67,350						
SPX IDX Call Option @ 4187 04/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	05/05/2021	04/27/2022	328	1,373,160	4187		25,129		90,662		90,662	65,533						
SPX IDX Call Option @ 4190 04/27/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/05/2021	04/27/2022	455	1,906,599	4190		132,616		291,774		291,774	159,158						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 4303 04/27/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/05/2021	04/27/2022	455	1,957,663	4303		(98,892)		(246,902)		(246,902)	(148,010)						
SGIXSMPA IDX Call Option @ 472 04/28/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/14/2020	04/28/2022	423	199,607	472	8,645			29,036		29,036	11,455						
SPX IDX Call Option @ 4183 04/28/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	05/05/2021	04/28/2022	13	54,507	4183		670		1,489		1,489	819						
SGIXSMPA IDX Call Option @ 474 04/29/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/14/2020	04/29/2022	233	110,529	474	4,678			16,130		16,130	7,347						
SPX IDX Call Option @ 4211 04/29/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	05/05/2021	04/29/2022	110	461,367	4211		8,489		20,638		20,638	12,149						
SGIXSMPA IDX Call Option @ 466 05/02/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/14/2020	05/02/2022	212	98,929	466	4,649			11,843		11,843	2,400						
SGIXSMPA IDX Call Option @ 471 05/02/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/14/2020	05/02/2022	151	71,087	471	3,155			9,635		9,635	3,131						
SPX IDX Call Option @ 4181 05/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	05/05/2021	05/02/2022	38	158,383	4181		2,423		2,904		2,904	481						
SPX IDX Call Option @ 4193 05/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	05/12/2021	05/02/2022	1	4,947	4193		49		38		38	(11)						
SPX IDX Call Option @ 4193 05/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	05/12/2021	05/02/2022	68	286,778	4193		2,925		3,243		3,243	318						
SPX IDX Call Option @ 2855 05/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	05/14/2020	05/02/2022	178	507,153	2855	60,271			340,960		340,960	166,437						
SPX IDX Call Option @ 2925 05/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	05/14/2020	05/02/2022	115	335,755	2925	34,789			212,276		212,276	106,111						
SPX IDX Call Option @ 3005 05/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	05/14/2020	05/02/2022	178	533,749	3005	(42,720)			(314,755)		(314,755)	(161,617)						
SPX IDX Call Option @ 4193 05/03/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	05/12/2021	05/03/2022	216	906,621	4193		12,874		11,754		11,754	(1,120)						
SPX IDX Call Option @ 4213 05/03/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	05/12/2021	05/03/2022	166	701,368	4213		38,838		104,065		104,065	65,227						
SPX IDX Call Option @ 4290 05/03/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	05/12/2021	05/03/2022	550	2,358,385	4290		(104,416)		(307,177)		(307,177)	(202,761)						
SPX IDX Call Option @ 4190 05/03/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	05/12/2021	05/03/2022	550	2,303,422	4190		135,309		355,271		355,271	219,962						
SGIXSMPA IDX Call Option @ 467 05/04/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/14/2020	05/04/2022	105	48,942	467	2,290			6,773		6,773	2,044						
SPX IDX Call Option @ 4165 05/04/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	05/12/2021	05/04/2022	175	729,523	4165		9,338		12,995		12,995	3,657						
SGIXSMPA IDX Call Option @ 470 05/05/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/14/2020	05/05/2022	1,110	521,459	470	23,624			77,472		77,472	28,724						
SPX IDX Call Option @ 4168 05/05/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	05/12/2021	05/05/2022	40	167,829	4168		1,913		2,684		2,684	771						
SGIXSMPA IDX Call Option @ 467 05/06/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/14/2020	05/06/2022	1,733	810,189	467	37,846			118,046		118,046	45,270						
SPX IDX Call Option @ 4202 05/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	05/12/2021	05/06/2022	71	296,928	4202		4,127		7,610		7,610	3,483						
SGIXSMPA IDX Call Option @ 470 05/07/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/14/2020	05/07/2022	737	346,647	470	15,678			44,814		44,814	15,073						
SPX IDX Call Option @ 4233 05/09/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	05/12/2021	05/09/2022	71	302,589	4233		3,964		11,210		11,210	7,246						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 4188 05/09/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	05/19/2021	05/09/2022	2	6,701	4188		153		397		397	244						
SPX IDX Call Option @ 3129 05/09/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	05/15/2019	05/09/2022	3	8,449	3129	598			4,457		4,457	2,388						
SPX IDX Call Option @ 4188 05/10/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	05/19/2021	05/10/2022	62	260,269	4188		4,268		13,888		13,888	9,620						
SGIXSMPA IDX Call Option @ 476 05/11/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/29/2020	05/11/2022	113	53,691	476	3,173			7,385		7,385	2,803						
SPX IDX Call Option @ 4152 05/11/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	05/19/2021	05/11/2022	86	358,866	4152		4,342		11,880		11,880	7,538						
SPX IDX Call Option @ 4148 05/11/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	05/19/2021	05/11/2022	107	442,244	4148		29,770		73,416		73,416	43,646						
SGIXSMPA IDX Call Option @ 469 05/12/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/29/2020	05/12/2022	858	401,934	469	25,643			48,752		48,752	14,823						
SPX IDX Call Option @ 4063 05/12/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	05/19/2021	05/12/2022	330	1,340,600	4063		19,305		36,632		36,632	17,327						
SPX IDX Call Option @ 4118 05/12/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	05/19/2021	05/12/2022	268	1,101,899	4118		80,647		191,632		191,632	110,986						
SPX IDX Call Option @ 4224 05/12/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	05/19/2021	05/12/2022	268	1,130,278	4224		(60,429)		(166,530)		(166,530)	(106,100)						
SGIXSMPA IDX Call Option @ 464 05/13/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/29/2020	05/13/2022	143	66,161	464	4,439			8,576		8,576	2,530						
SPX IDX Call Option @ 4113 05/13/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	05/19/2021	05/13/2022	506	2,082,241	4113		31,442		67,884		67,884	36,442						
SPX IDX Call Option @ 2931 05/16/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/29/2020	05/16/2022	142	415,549	2931	56,883			261,869		261,869	130,779						
SGIXSMPA IDX Call Option @ 468 05/16/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/29/2020	05/16/2022	390	182,432	468	11,781			27,146		27,146	8,761						
SGIXSMPA IDX Call Option @ 466 05/16/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/29/2020	05/16/2022	122	56,859	466	3,730			9,387		9,387	3,743						
SPX IDX Call Option @ 4174 05/16/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	05/19/2021	05/16/2022	117	486,546	4174		5,157		13,169		13,169	8,012						
SPX IDX Call Option @ 4163 05/16/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	05/26/2021	05/16/2022	10	41,591	4163		657		1,710		1,710	1,052						
SPX IDX Call Option @ 4163 05/16/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	05/26/2021	05/16/2022	14	60,035	4163		1,081		2,533		2,533	1,452						
SPX IDX Call Option @ 3094 05/17/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/29/2020	05/17/2022	188	581,365	3094	(53,216)			(316,897)		(316,897)	(167,432)						
SPX IDX Call Option @ 2912 05/17/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/29/2020	05/17/2022	188	547,192	2912	77,469			350,380		350,380	173,883						
SPX IDX Call Option @ 4163 05/17/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	05/26/2021	05/17/2022	103	430,276	4163		9,122		19,941		19,941	10,819						
SPX IDX Call Option @ 4168 05/17/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	05/26/2021	05/17/2022	100	415,967	4168		30,549		67,283		67,283	36,734						
SGIXSMPA IDX Call Option @ 477 05/18/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/29/2020	05/18/2022	543	259,408	477	15,074			29,464		29,464	7,113						
SPX IDX Call Option @ 4128 05/18/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	05/26/2021	05/18/2022	58	238,135	4128		3,620		4,986		4,986	1,366						
SPX IDX Call Option @ 4270 05/18/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	05/26/2021	05/18/2022	435	1,856,009	4270		(101,690)		(254,776)		(254,776)	(153,086)						
SPX IDX Call Option @ 4143 05/18/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	05/26/2021	05/18/2022	435	1,800,485	4143		140,220		303,265		303,265	163,045						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SGIXSMPA IDX Call Option @ 472 05/19/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/29/2020	05/19/2022	488	230,295	472	14,140			27,925		27,925	6,903						
SPX IDX Call Option @ 4116 05/19/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	05/26/2021	05/19/2022	57	234,223	4116		4,614		7,152		7,152	2,538						
SGIXSMPA IDX Call Option @ 476 05/20/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/29/2020	05/20/2022	690	328,155	476	19,376			39,660		39,660	11,044						
SPX IDX Call Option @ 3106 05/20/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	05/31/2019	05/20/2022	45	140,495	3106	7,990			75,781		75,781	40,185						
SPX IDX Call Option @ 4159 05/20/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	05/26/2021	05/20/2022	24	97,864	4159		1,488		2,037		2,037	550						
SGIXSMPA IDX Call Option @ 475 05/22/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/29/2020	05/22/2022	188	89,201	475	5,347			11,167		11,167	3,660						
SPX IDX Call Option @ 4197 05/23/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/03/2021	05/23/2022	2	9,863	4197	277			857		857	580						
SPX IDX Call Option @ 4197 05/23/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/03/2021	05/23/2022	131	550,401	4197		9,192		26,220		26,220	17,028						
SPX IDX Call Option @ 4156 05/23/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	05/26/2021	05/23/2022	99	409,934	4156		7,789		14,180		14,180	6,391						
SPX IDX Call Option @ 4197 05/24/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/03/2021	05/24/2022	90	379,371	4197		6,639		23,378		23,378	16,739						
SPX IDX Call Option @ 4188 05/25/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/03/2021	05/25/2022	2	8,376	4188		166		491		491	325						
SPX IDX Call Option @ 4199 05/25/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	06/03/2021	05/25/2022	236	990,592	4199		69,753		154,059		154,059	84,307						
SPX IDX Call Option @ 4213 05/25/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	06/03/2021	05/25/2022	121	509,476	4213		33,172		77,460		77,460	44,288						
SPX IDX Call Option @ 4312 05/25/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	06/03/2021	05/25/2022	236	1,017,337	4312		(50,734)		(131,051)		(131,051)	(80,317)						
SGIXSMPA IDX Call Option @ 479 05/26/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/11/2020	05/26/2022	687	328,790	479	19,496			45,027		45,027	19,422						
SPX IDX Call Option @ 4196 05/26/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/03/2021	05/26/2022	175	734,172	4196		11,159		33,495		33,495	22,336						
SGIXSMPA IDX Call Option @ 486 05/27/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/11/2020	05/27/2022	1,190	578,071	486	31,651			75,434		75,434	32,412						
SPX IDX Call Option @ 4201 05/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/03/2021	05/27/2022	59	247,348	4201		3,290		10,118		10,118	6,828						
SGIXSMPA IDX Call Option @ 489 05/31/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/11/2020	05/31/2022	398	194,631	489	10,336			24,170		24,170	9,946						
SPX IDX Call Option @ 3114 05/31/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/11/2020	05/31/2022	157	488,926	3114	54,466			262,203		262,203	139,122						
SPX IDX Call Option @ 4204 05/31/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/03/2021	05/31/2022	10	40,275	4204		564		1,182		1,182	618						
SPX IDX Call Option @ 4202 05/31/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/10/2021	05/31/2022	51	212,791	4202		2,809		4,710		4,710	1,901						
SGIXSMPA IDX Call Option @ 492 06/01/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/11/2020	06/01/2022	594	292,266	492	14,925			23,299		23,299	3,026						
SPX IDX Call Option @ 4202 06/01/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/10/2021	06/01/2022	40	170,057	4202		2,857		2,786		2,786	(71)						
SPX IDX Call Option @ 4207 06/01/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/10/2021	06/01/2022	315	1,323,590	4207		95,855		204,750		204,750	108,895						
SPX IDX Call Option @ 4312 06/01/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/10/2021	06/01/2022	315	1,356,674	4312		(72,899)		(176,440)		(176,440)	(103,541)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 4231 06/01/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/10/2021	06/01/2022	119	503,711	4231		34,448		74,921		74,921	40,473						
SGIXSMPA IDX Call Option @ 495 06/02/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/11/2020	06/02/2022	96	47,717	495	2,369			3,518		3,518	874						
SPX IDX Call Option @ 3247 06/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/11/2020	06/02/2022	82	266,658	3247	(21,316)			(126,653)		(126,653)	(70,441)						
SPX IDX Call Option @ 3098 06/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/11/2020	06/02/2022	82	254,464	3098	29,256			138,471		138,471	73,033						
SPX IDX Call Option @ 4208 06/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/10/2021	06/02/2022	105	440,380	4208	8,675			7,575		7,575	(1,100)						
SGIXSMPA IDX Call Option @ 499 06/03/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/11/2020	06/03/2022	373	185,997	499	8,861			16,409		16,409	4,043						
SPX IDX Call Option @ 4193 06/03/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/10/2021	06/03/2022	80	335,554	4193	5,436			2,552		2,552	(2,884)						
SGIXSMPA IDX Call Option @ 505 06/06/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/11/2020	06/06/2022	243	122,577	505	5,459			10,632		10,632	3,315						
SGIXSMPA IDX Call Option @ 496 06/06/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/11/2020	06/06/2022	1,104	547,090	496	26,988			48,281		48,281	11,345						
SPX IDX Call Option @ 4230 06/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/10/2021	06/06/2022	47	198,086	4230		2,872		1,934		1,934	(938)						
SPX IDX Call Option @ 4227 06/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/16/2021	06/06/2022	26	109,890	4227		1,593		1,103		1,103	(490)						
SPX IDX Call Option @ 4227 06/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/16/2021	06/06/2022	14	61,200	4227		1,065		1,044		1,044	(21)						
SPX IDX Call Option @ 3098 06/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/12/2019	06/06/2022	15	44,917	3098	3,301			24,469		24,469	12,893						
SPX IDX Call Option @ 4227 06/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/16/2021	06/07/2022	4	18,090	4227		313		544		544	231						
SGIXSMPA IDX Call Option @ 510 06/08/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/18/2020	06/08/2022	143	73,194	510	2,939			4,428		4,428	700						
SPX IDX Call Option @ 3200 06/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/18/2020	06/08/2022	85	270,539	3200	28,748			134,321		134,321	73,372						
SPX IDX Call Option @ 3240 06/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/18/2020	06/08/2022	34	110,012	3240	10,845			52,622		52,622	29,164						
SPX IDX Call Option @ 3354 06/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/18/2020	06/08/2022	85	283,518	3354	(20,138)			(121,834)		(121,834)	(70,365)						
SPX IDX Call Option @ 4227 06/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/16/2021	06/08/2022	121	512,048	4227		8,295		14,149		14,149	5,854						
SPX IDX Call Option @ 4354 06/08/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/16/2021	06/08/2022	387	1,685,485	4354		(81,390)		(205,471)		(205,471)	(124,081)						
SPX IDX Call Option @ 4247 06/08/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/16/2021	06/08/2022	113	480,773	4247		32,095		70,274		70,274	38,179						
SPX IDX Call Option @ 4231 06/08/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/16/2021	06/08/2022	387	1,638,044	4231		113,578		245,635		245,635	132,057						
SGIXSMPA IDX Call Option @ 504 06/09/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/18/2020	06/09/2022	55	27,911	504	1,206			1,945		1,945	422						
SPX IDX Call Option @ 4220 06/09/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/16/2021	06/09/2022	48	202,960	4220		3,227		4,925		4,925	1,698						
SGIXSMPA IDX Call Option @ 501 06/10/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/18/2020	06/10/2022	203	101,518	501	4,550			7,724		7,724	1,720						
SPX IDX Call Option @ 4239 06/10/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/16/2021	06/10/2022	52	221,582	4239		3,856		7,953		7,953	4,097						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SGIXSMPA IDX Call Option @ 485 06/13/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/18/2020	06/13/2022	268	130,036	485	7,069			12,522		12,522	3,309						
SPX IDX Call Option @ 4247 06/13/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/16/2021	06/13/2022	60	255,144	4247		4,184		7,670		7,670	3,486						
SPX IDX Call Option @ 4255 06/13/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/23/2021	06/13/2022	1	5,319	4255		138		236		236	98						
SPX IDX Call Option @ 4255 06/13/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/23/2021	06/13/2022	7	31,318	4255		583		830		830	247						
SPX IDX Call Option @ 4255 06/14/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/23/2021	06/14/2022	106	453,003	4255		9,015		15,588		15,588	6,573						
SPX IDX Call Option @ 4249 06/14/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/23/2021	06/14/2022	137	582,706	4249		37,686		85,579		85,579	47,893						
SGIXSMPA IDX Call Option @ 487 06/15/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/25/2020	06/15/2022	335	163,133	487	8,189			18,410		18,410	5,300						
SPX IDX Call Option @ 4247 06/15/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/23/2021	06/15/2022	70	296,157	4247		5,479		12,378		12,378	6,899						
SPX IDX Call Option @ 3161 06/15/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/26/2019	06/15/2022	14	44,789	3161	3,027			23,079		23,079	12,415						
SPX IDX Call Option @ 4224 06/15/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/23/2021	06/15/2022	369	1,560,141	4224		107,446		238,485		238,485	131,038						
SPX IDX Call Option @ 4331 06/15/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/23/2021	06/15/2022	369	1,599,506	4331		(80,996)		(205,209)		(205,209)	(124,214)						
SPX IDX Call Option @ 3098 06/16/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/25/2020	06/16/2022	81	251,162	3098	28,936			137,029		137,029	72,075						
SPX IDX Call Option @ 3273 06/16/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/25/2020	06/16/2022	81	265,342	3273	(19,096)			(123,357)		(123,357)	(69,057)						
SPX IDX Call Option @ 4224 06/16/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/23/2021	06/16/2022	82	344,950	4224		5,933		11,309		11,309	5,376						
SPX IDX Call Option @ 3216 06/17/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/25/2020	06/17/2022	20	63,910	3216	6,550			31,310		31,310	17,173						
SGIXSMPA IDX Call Option @ 489 06/17/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/25/2020	06/17/2022	84	41,172	489	2,021			3,909		3,909	747						
SPX IDX Call Option @ 4222 06/17/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/23/2021	06/17/2022	28	116,354	4222		2,269		4,109		4,109	1,840						
SGIXSMPA IDX Call Option @ 489 06/20/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/25/2020	06/20/2022	306	149,717	489	7,385			14,394		14,394	2,898						
SGIXSMPA IDX Call Option @ 488 06/20/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/25/2020	06/20/2022	346	168,680	488	8,393			16,147		16,147	3,212						
SPX IDX Call Option @ 4166 06/20/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/23/2021	06/20/2022	113	470,351	4166		12,370		19,638		19,638	7,268						
SPX IDX Call Option @ 4225 06/20/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/28/2021	06/20/2022	9	35,995	4225		1,058		1,796		1,796	738						
SPX IDX Call Option @ 4225 06/20/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/28/2021	06/20/2022	4	16,477	4225		414		596		596	182						
SPX IDX Call Option @ 4225 06/21/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/28/2021	06/21/2022	66	279,090	4225		5,610		8,504		8,504	2,894						
SPX IDX Call Option @ 4252 06/21/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	06/28/2021	06/21/2022	154	655,294	4252		44,721		96,617		96,617	51,896						
SGIXSMPA IDX Call Option @ 488 06/22/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/02/2020	06/22/2022	769	375,582	488	22,211			38,087		38,087	10,739						
SPX IDX Call Option @ 4246 06/22/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/28/2021	06/22/2022	130	549,999	4246		8,745		17,240		17,240	8,495						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 3287 06/22/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/02/2020	06/22/2022	46	152,421	3287	(12,170)			(69,999)		(69,999)	(39,348)						
SPX IDX Call Option @ 3172 06/22/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/02/2020	06/22/2022	32	100,807	3172	11,145			51,484		51,484	27,771						
SPX IDX Call Option @ 3109 06/22/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/02/2020	06/22/2022	46	144,143	3109	17,886			77,959		77,959	41,121						
SPX IDX Call Option @ 4246 06/22/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	06/28/2021	06/22/2022	276	1,173,901	4246		83,986		174,799		174,799	90,814						
SPX IDX Call Option @ 4354 06/22/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	06/28/2021	06/22/2022	276	1,203,674	4354		(62,870)		(149,844)		(149,844)	(86,974)						
SGIXSMPA IDX Call Option @ 488 06/23/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/02/2020	06/23/2022	165	80,735	488	4,785			7,754		7,754	1,788						
SPX IDX Call Option @ 4242 06/23/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/28/2021	06/23/2022	130	550,124	4242		11,443		28,724		28,724	17,281						
SGIXSMPA IDX Call Option @ 485 06/24/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/02/2020	06/24/2022	19	9,091	485	559			1,002		1,002	296						
SPX IDX Call Option @ 4266 06/24/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/28/2021	06/24/2022	25	107,345	4266		1,868		4,836		4,836	2,968						
SGIXSMPA IDX Call Option @ 484 06/27/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/02/2020	06/27/2022	659	318,557	484	19,800			40,173		40,173	16,204						
SGIXSMPA IDX Call Option @ 486 06/27/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/02/2020	06/27/2022	94	45,781	486	2,781			5,437		5,437	2,023						
SPX IDX Call Option @ 4281 06/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/28/2021	06/27/2022	51	218,059	4281		3,402		7,410		7,410	4,008						
SPX IDX Call Option @ 4291 06/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/06/2021	06/27/2022	5	21,410	4291		428		869		869	441						
SPX IDX Call Option @ 4291 06/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/06/2021	06/27/2022	4	19,265	4291		351		659		659	308						
SPX IDX Call Option @ 4291 06/28/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/06/2021	06/28/2022	37	160,769	4291		3,489		4,860		4,860	1,371						
SPX IDX Call Option @ 4324 06/28/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/06/2021	06/28/2022	93	401,469	4324		27,574		53,097		53,097	25,523						
SGIXSMPA IDX Call Option @ 489 06/29/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/09/2020	06/29/2022	707	345,648	489	20,421			40,343		40,343	16,017						
SPX IDX Call Option @ 4292 06/29/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/06/2021	06/29/2022	20	86,265	4292		1,432		1,691		1,691	259						
SPX IDX Call Option @ 4309 06/29/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/06/2021	06/29/2022	412	1,773,997	4309		126,276		240,744		240,744	114,468						
SPX IDX Call Option @ 4425 06/29/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/06/2021	06/29/2022	412	1,821,697	4425		(92,301)		(201,598)		(201,598)	(109,297)						
SPX IDX Call Option @ 3190 06/30/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/09/2020	06/30/2022	31	100,254	3190	10,486			49,503		49,503	26,397						
SPX IDX Call Option @ 3236 06/30/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/09/2020	06/30/2022	134	434,226	3236	(38,207)			(205,476)		(205,476)	(111,397)						
SPX IDX Call Option @ 3084 06/30/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/09/2020	06/30/2022	134	413,885	3084	52,521			224,978		224,978	115,543						
SPX IDX Call Option @ 4298 06/30/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/06/2021	06/30/2022	10	44,135	4298		777		416		416	(361)						
SPX IDX Call Option @ 4320 07/01/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/06/2021	07/01/2022	108	466,381	4320		7,276		3,570		3,570	(3,706)						
SPX IDX Call Option @ 3253 07/01/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/11/2019	07/01/2022	80	260,744	3253	17,312			121,450		121,450	66,241						
SPX IDX Call Option @ 4352 07/05/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/06/2021	07/05/2022	274	1,192,846	4352		19,921		8,866		8,866	(11,055)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 4344 07/05/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/12/2021	07/05/2022	5	20,154	4344		510		329		329	(181)						
SPX IDX Call Option @ 4344 07/05/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/12/2021	07/05/2022	15	63,459	4344		1,828		1,925		1,925	97						
SGIXSMPA IDX Call Option @ 503 07/06/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/16/2020	07/06/2022	395	198,760	503	12,086			17,756		17,756	5,101						
SPX IDX Call Option @ 4344 07/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/12/2021	07/06/2022	34	145,943	4344		1,824		712		712	(1,112)						
SPX IDX Call Option @ 3180 07/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/16/2020	07/06/2022	2	5,151	3180	627			2,570		2,570	1,364						
SPX IDX Call Option @ 3331 07/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/16/2020	07/06/2022	2	5,396	3331	(454)			(2,337)		(2,337)	(1,310)						
SPX IDX Call Option @ 4380 07/06/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/12/2021	07/06/2022	69	300,520	4380		19,486		34,899		34,899	15,413						
SGIXSMPA IDX Call Option @ 500 07/07/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/16/2020	07/07/2022	94	46,956	500	2,923			3,839		3,839	964						
SPX IDX Call Option @ 4358 07/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/12/2021	07/07/2022	155	676,687	4358		11,707		15,317		15,317	3,610						
SPX IDX Call Option @ 3239 07/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/16/2020	07/07/2022	30	97,764	3239	10,687			46,171		46,171	25,034						
SPX IDX Call Option @ 4350 07/07/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/12/2021	07/07/2022	260	1,129,567	4350		83,746		138,587		138,587	54,841						
SPX IDX Call Option @ 4481 07/07/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/12/2021	07/07/2022	260	1,163,558	4481		(58,215)		(111,747)		(111,747)	(53,532)						
SPX IDX Call Option @ 4321 07/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/12/2021	07/08/2022	58	251,212	4321		4,070		4,905		4,905	835						
SPX IDX Call Option @ 4370 07/11/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/12/2021	07/11/2022	69	301,368	4370		3,858		4,019		4,019	161						
SPX IDX Call Option @ 4385 07/12/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/19/2021	07/12/2022	31	137,765	4385		1,254		1,717		1,717	463						
SGIXSMPA IDX Call Option @ 500 07/13/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/23/2020	07/13/2022	551	275,484	500	19,699			21,121		21,121	4,548						
SPX IDX Call Option @ 4369 07/13/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/19/2021	07/13/2022	84	365,790	4369		3,914		5,586		5,586	1,672						
SPX IDX Call Option @ 3274 07/13/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/23/2020	07/13/2022	22	70,414	3274	7,887			32,251		32,251	17,685						
SPX IDX Call Option @ 3165 07/13/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/23/2020	07/13/2022	35	112,133	3165	15,235			56,784		56,784	29,946						
SPX IDX Call Option @ 3321 07/13/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/23/2020	07/13/2022	35	117,647	3321	(10,925)			(51,546)		(51,546)	(28,754)						
SPX IDX Call Option @ 4470 07/13/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/19/2021	07/13/2022	344	1,536,807	4470		(60,246)		(152,551)		(152,551)	(92,305)						
SPX IDX Call Option @ 4379 07/13/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/19/2021	07/13/2022	100	439,763	4379		23,791		51,742		51,742	27,952						
SPX IDX Call Option @ 4368 07/13/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/19/2021	07/13/2022	344	1,501,707	4368		83,498		180,151		180,151	96,654						
SGIXSMPA IDX Call Option @ 511 07/14/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/23/2020	07/14/2022	340	173,584	511	11,238			14,931		14,931	5,066						
SPX IDX Call Option @ 4374 07/14/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/19/2021	07/14/2022	63	277,112	4374		2,716		4,474		4,474	1,758						
SGIXSMPA IDX Call Option @ 518 07/15/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/23/2020	07/15/2022	198	102,372	518	6,204			6,975		6,975	1,506						
SPX IDX Call Option @ 4360 07/15/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/19/2021	07/15/2022	159	692,591	4360		9,073		22,778		22,778	13,705						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SGIXSMPA IDX Call Option @ 519 07/18/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/23/2020	07/18/2022	492	255,162	519	15,400			14,582		14,582	1,029						
SPX IDX Call Option @ 4327 07/18/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/19/2021	07/18/2022	33	144,397	4327		1,617		3,211		3,211	1,594						
SPX IDX Call Option @ 3254 07/18/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/25/2019	07/18/2022	63	204,467	3254	14,408			95,505		95,505	51,952						
SPX IDX Call Option @ 4258 07/18/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/26/2021	07/18/2022	27	116,981	4258		1,755		2,217		2,217	462						
SPX IDX Call Option @ 4311 07/19/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/26/2021	07/19/2022	579	2,496,906	4311		214,467		332,667		332,667	118,200						
SPX IDX Call Option @ 4437 07/19/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/26/2021	07/19/2022	579	2,569,980	4437		(162,075)		(274,372)		(274,372)	(112,297)						
SPX IDX Call Option @ 4258 07/19/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/26/2021	07/19/2022	64	272,416	4258		4,331		3,274		3,274	(1,057)						
SGIXSMPA IDX Call Option @ 525 07/20/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/30/2020	07/20/2022	1,182	620,373	525	32,592			33,005		33,005	1,675						
SPX IDX Call Option @ 3274 07/20/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/30/2020	07/20/2022	69	227,206	3274	24,964			104,202		104,202	57,077						
SPX IDX Call Option @ 4329 07/20/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/26/2021	07/20/2022	132	572,439	4329		47,451		74,081		74,081	26,630						
SPX IDX Call Option @ 4323 07/20/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/26/2021	07/20/2022	11	48,418	4323		678		395		395	(283)						
SGIXSMPA IDX Call Option @ 526 07/21/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/30/2020	07/21/2022	237	124,868	526	6,479			6,040		6,040	(164)						
SPX IDX Call Option @ 3427 07/21/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/30/2020	07/21/2022	69	236,741	3427	(17,476)			(93,839)		(93,839)	(54,373)						
SPX IDX Call Option @ 3247 07/21/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/30/2020	07/21/2022	69	224,341	3247	25,900			105,511		105,511	57,228						
SPX IDX Call Option @ 4359 07/21/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/26/2021	07/21/2022	81	354,797	4359		5,712		4,986		4,986	(727)						
SPX IDX Call Option @ 4367 07/22/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/26/2021	07/22/2022	86	377,350	4367		6,189		8,412		8,412	2,223						
SPX IDX Call Option @ 4422 07/25/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/02/2021	07/25/2022	45	199,578	4422		2,874		5,591		5,591	2,717						
SPX IDX Call Option @ 4422 07/25/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/02/2021	07/25/2022	2	9,464	4422		148		242		242	94						
SPX IDX Call Option @ 3261 07/25/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/08/2019	07/25/2022	31	99,927	3261	5,257			46,420		46,420	25,290						
SPX IDX Call Option @ 4412 07/25/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/26/2021	07/25/2022	33	145,766	4412		2,420		4,594		4,594	2,174						
SPX IDX Call Option @ 4422 07/26/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/02/2021	07/26/2022	25	109,629	4422		1,633		2,721		2,721	1,088						
SGIXSMPA IDX Call Option @ 530 07/27/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/06/2020	07/27/2022	68	36,004	530	2,005			2,744		2,744	1,084						
SPX IDX Call Option @ 3238 07/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/06/2020	07/27/2022	16	52,907	3238	7,058			25,129		25,129	13,571						
SPX IDX Call Option @ 3420 07/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/06/2020	07/27/2022	16	55,883	3420	(4,631)			(22,332)		(22,332)	(12,893)						
SPX IDX Call Option @ 3362 07/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/06/2020	07/27/2022	36	119,553	3362	12,837			50,529		50,529	28,544						
SPX IDX Call Option @ 4401 07/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/02/2021	07/27/2022	39	169,940	4401		2,294		3,519		3,519	1,225						
SPX IDX Call Option @ 4410 07/27/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/02/2021	07/27/2022	362	1,597,033	4410		108,321		181,717		181,717	73,396						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 4424 07/27/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/02/2021	07/27/2022	121	534,652	4424		35,079		59,254		59,254	24,175						
SPX IDX Call Option @ 4524 07/27/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/02/2021	07/27/2022	362	1,638,376	4524		(79,683)		(150,066)		(150,066)	(70,383)						
SGIXSMPA IDX Call Option @ 527 07/28/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/06/2020	07/28/2022	325	171,193	527	9,769			11,999		11,999	4,113						
SPX IDX Call Option @ 4401 07/28/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/02/2021	07/28/2022	50	219,856	4401		3,056		2,697		2,697	(359)						
SGIXSMPA IDX Call Option @ 535 07/29/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/06/2020	07/29/2022	703	375,815	535	19,910			24,207		24,207	8,196						
SPX IDX Call Option @ 4419 07/29/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/02/2021	07/29/2022	102	448,544	4419		6,010		5,454		5,454	(556)						
SGIXSMPA IDX Call Option @ 535 08/01/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/06/2020	08/01/2022	189	101,248	535	5,380			5,137		5,137	739						
SPX IDX Call Option @ 4395 08/01/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/02/2021	08/01/2022	52	228,597	4395		3,315		1,038		1,038	(2,277)						
SPX IDX Call Option @ 4387 08/01/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/09/2021	08/01/2022	2	9,345	4387		139		34		34	(105)						
SPX IDX Call Option @ 4387 08/01/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/09/2021	08/01/2022	26	115,426	4387		1,905		615		615	(1,290)						
SPX IDX Call Option @ 4431 08/02/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/09/2021	08/02/2022	86	381,342	4431		26,270		42,163		42,163	15,893						
SPX IDX Call Option @ 4387 08/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/09/2021	08/02/2022	48	209,575	4387		3,542		937		937	(2,605)						
SGIXSMPA IDX Call Option @ 538 08/03/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/13/2020	08/03/2022	11	5,882	538	343			281		281	31						
SPX IDX Call Option @ 4411 08/03/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/09/2021	08/03/2022	410	1,806,958	4411		130,379		207,249		207,249	76,869						
SPX IDX Call Option @ 4527 08/03/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/09/2021	08/03/2022	410	1,854,404	4527		(98,238)		(171,070)		(171,070)	(72,831)						
SPX IDX Call Option @ 4423 08/03/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/09/2021	08/03/2022	27	121,548	4423		1,872		205		205	(1,667)						
SPX IDX Call Option @ 3317 08/03/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/13/2020	08/03/2022	22	72,243	3317	9,102			31,925		31,925	17,718						
SGIXSMPA IDX Call Option @ 542 08/04/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/13/2020	08/04/2022	329	178,419	542	10,076			7,465		7,465	148						
SPX IDX Call Option @ 4403 08/04/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/09/2021	08/04/2022	77	340,150	4403		5,000		792		792	(4,208)						
SPX IDX Call Option @ 3307 08/04/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/13/2020	08/04/2022	33	109,445	3307	14,050			48,852		48,852	27,006						
SPX IDX Call Option @ 3504 08/04/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/13/2020	08/04/2022	33	115,996	3504	(9,351)			(42,750)		(42,750)	(25,447)						
SGIXSMPA IDX Call Option @ 541 08/05/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/13/2020	08/05/2022	130	70,464	541	3,993			3,513		3,513	643						
SPX IDX Call Option @ 4429 08/05/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/09/2021	08/05/2022	47	206,529	4429		3,594		1,314		1,314	(2,280)						
SGIXSMPA IDX Call Option @ 547 08/08/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/13/2020	08/08/2022	18	9,880	547	530			352		352	(16)						
SPX IDX Call Option @ 4437 08/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/09/2021	08/08/2022	82	365,126	4437		5,732		1,982		1,982	(3,750)						
SPX IDX Call Option @ 4432 08/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/16/2021	08/08/2022	1	4,255	4432		127		128		128	1						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 4432 08/09/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	08/16/2021	08/09/2022	96	424,796	4432		9,983		7,862		7,862	(2,121)						
SGIXSMPA IDX Call Option @ 547 08/10/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/20/2020	08/10/2022	316	172,814	547	8,835			6,302		6,302	72						
SPX IDX Call Option @ 3379 08/10/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	08/20/2020	08/10/2022	25	83,256	3379	9,476			34,750		34,750	19,701						
SPX IDX Call Option @ 4437 08/10/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	08/16/2021	08/10/2022	40	177,293	4437		2,890		2,434		2,434	(456)						
SPX IDX Call Option @ 4464 08/10/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/16/2021	08/10/2022	135	601,059	4464		40,768		63,344		63,344	22,576						
SPX IDX Call Option @ 4447 08/10/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/16/2021	08/10/2022	460	2,044,830	4447		157,661		222,317		222,317	64,656						
SPX IDX Call Option @ 4558 08/10/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/16/2021	08/10/2022	460	2,095,735	4558		(113,259)		(184,207)		(184,207)	(70,949)						
SGIXSMPA IDX Call Option @ 539 08/11/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/20/2020	08/11/2022	198	106,745	539	5,922			5,818		5,818	1,469						
SPX IDX Call Option @ 4448 08/11/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	08/16/2021	08/11/2022	38	167,678	4448		2,498		1,636		1,636	(862)						
SPX IDX Call Option @ 3155 08/11/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	08/22/2019	08/11/2022	42	133,094	3155	9,018			68,358		68,358	35,762						
SGIXSMPA IDX Call Option @ 550 08/12/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/20/2020	08/12/2022	200	110,356	550	5,464			4,752		4,752	913						
SPX IDX Call Option @ 3363 08/12/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	08/20/2020	08/12/2022	61	206,458	3363	24,201			87,528		87,528	49,318						
SPX IDX Call Option @ 3545 08/12/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	08/20/2020	08/12/2022	61	217,599	3545	(16,481)			(77,222)		(77,222)	(46,602)						
SPX IDX Call Option @ 4461 08/12/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	08/16/2021	08/12/2022	57	256,185	4461		4,483		2,380		2,380	(2,103)						
SGIXSMPA IDX Call Option @ 550 08/15/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/20/2020	08/15/2022	61	33,489	550	1,677			1,508		1,508	319						
SPX IDX Call Option @ 4468 08/15/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	08/16/2021	08/15/2022	98	437,953	4468		6,744		3,272		3,272	(3,472)						
SPX IDX Call Option @ 4480 08/15/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/23/2021	08/15/2022	2	7,123	4480		131		110		110	(21)						
SPX IDX Call Option @ 4480 08/15/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/23/2021	08/15/2022	54	240,247	4480		3,387		1,568		1,568	(1,820)						
SPX IDX Call Option @ 4480 08/16/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/23/2021	08/16/2022	5	23,653	4480		736		674		674	(62)						
SPX IDX Call Option @ 4457 08/16/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/23/2021	08/16/2022	152	675,898	4457		49,667		72,832		72,832	23,165						
SGIXSMPA IDX Call Option @ 552 08/17/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/27/2020	08/17/2022	216	119,064	552	6,972			3,946		3,946	(304)						
SPX IDX Call Option @ 4448 08/17/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/23/2021	08/17/2022	102	453,615	4448		7,076		4,478		4,478	(2,598)						
SPX IDX Call Option @ 4438 08/17/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/23/2021	08/17/2022	366	1,623,840	4438		124,464		181,412		181,412	56,947						
SPX IDX Call Option @ 4551 08/17/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/23/2021	08/17/2022	366	1,665,251	4551		(94,616)		(150,379)		(150,379)	(55,763)						
SGIXSMPA IDX Call Option @ 554 08/18/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/27/2020	08/18/2022	39	21,733	554	1,255			665		665	(90)						
SPX IDX Call Option @ 4400 08/18/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/23/2021	08/18/2022	30	130,160	4400		2,004		683		683	(1,321)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SGIXSMPA IDX Call Option @ 549 08/19/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/27/2020	08/19/2022	30	16,568	549	1,000			560		560	(51)						
SPX IDX Call Option @ 3487 08/19/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/27/2020	08/19/2022	33	116,163	3487	13,350			43,746		43,746	25,791						
SPX IDX Call Option @ 3552 08/19/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/27/2020	08/19/2022	33	116,101	3552	(10,928)			(41,006)		(41,006)	(24,777)						
SPX IDX Call Option @ 3389 08/19/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/27/2020	08/19/2022	33	110,797	3389	14,976			45,893		45,893	26,076						
SPX IDX Call Option @ 4406 08/19/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	08/23/2021	08/19/2022	62	271,662	4406		4,999		2,183		2,183	(2,815)						
SGIXSMPA IDX Call Option @ 548 08/22/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/27/2020	08/22/2022	642	351,362	548	21,535			12,879		12,879	(344)						
SPX IDX Call Option @ 4480 08/22/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/30/2021	08/22/2022	18	79,019	4480		1,430		1,121		1,121	(309)						
SPX IDX Call Option @ 4480 08/22/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/30/2021	08/22/2022	9	39,554	4480		704		324		324	(380)						
SPX IDX Call Option @ 4442 08/22/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	08/23/2021	08/22/2022	51	225,681	4442		3,318		1,006		1,006	(2,311)						
SPX IDX Call Option @ 4480 08/23/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/30/2021	08/23/2022	187	836,418	4480		14,888		16,202		16,202	1,314						
SGIXSMPA IDX Call Option @ 554 08/24/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/03/2020	08/24/2022	119	65,957	554	4,263			2,106		2,106	(174)						
SPX IDX Call Option @ 4486 08/24/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/30/2021	08/24/2022	60	267,648	4486		4,443		4,384		4,384	(59)						
SPX IDX Call Option @ 3606 08/24/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/03/2020	08/24/2022	37	134,526	3606	(11,658)			(45,045)		(45,045)	(27,760)						
SPX IDX Call Option @ 3436 08/24/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/03/2020	08/24/2022	37	128,199	3436	16,349			50,835		50,835	29,366						
SPX IDX Call Option @ 4511 08/24/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/30/2021	08/24/2022	109	489,884	4511		35,501		48,407		48,407	12,906						
SPX IDX Call Option @ 4487 08/24/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/30/2021	08/24/2022	440	1,975,000	4487		150,608		204,121		204,121	53,514						
SPX IDX Call Option @ 4587 08/24/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/30/2021	08/24/2022	440	2,019,128	4587		(118,069)		(171,807)		(171,807)	(53,737)						
SGIXSMPA IDX Call Option @ 556 08/25/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/03/2020	08/25/2022	42	23,065	556	1,469			810		810	26						
SPX IDX Call Option @ 4496 08/25/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/30/2021	08/25/2022	21	93,611	4496		1,666		1,418		1,418	(248)						
SPX IDX Call Option @ 3140 08/25/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/05/2019	08/25/2022	51	161,128	3140	13,745			84,102		84,102	43,671						
SPX IDX Call Option @ 3508 08/25/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/03/2020	08/25/2022	42	148,784	3508	16,908			54,986		54,986	32,637						
SGIXSMPA IDX Call Option @ 562 08/26/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/03/2020	08/26/2022	301	169,050	562	10,152			6,091		6,091	852						
SPX IDX Call Option @ 4470 08/26/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/30/2021	08/26/2022	58	259,528	4470		4,438		3,884		3,884	(554)						
SGIXSMPA IDX Call Option @ 567 08/29/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/03/2020	08/29/2022	536	303,658	567	17,501			12,305		12,305	3,539						
SPX IDX Call Option @ 4509 08/29/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/30/2021	08/29/2022	67	301,046	4509		5,509		5,188		5,188	(321)						
SPX IDX Call Option @ 4529 08/29/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/07/2021	08/29/2022	40	180,201	4529		3,099		1,734		1,734	(1,365)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 4529 08/29/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/07/2021	08/29/2022	30	136,679	4529		2,078		935		935	(1,143)						
SPX IDX Call Option @ 4549 08/30/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/07/2021	08/30/2022	76	346,769	4549		23,552		32,194		32,194	8,642						
SPX IDX Call Option @ 4529 08/30/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/07/2021	08/30/2022	77	350,030	4529		5,460		685		685	(4,775)						
SGIXSMPA IDX Call Option @ 569 08/31/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/11/2020	08/31/2022	58	33,196	569	1,074			982		982	34						
SPX IDX Call Option @ 4643 08/31/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/07/2021	08/31/2022	428	1,987,329	4643		(104,958)		(152,675)		(152,675)	(47,717)						
SPX IDX Call Option @ 4528 08/31/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/07/2021	08/31/2022	428	1,938,193	4528		137,194		187,671		187,671	50,477						
SPX IDX Call Option @ 4523 08/31/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/07/2021	08/31/2022	76	344,538	4523		5,065		562		562	(4,503)						
SPX IDX Call Option @ 3610 08/31/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/11/2020	08/31/2022	12	44,328	3610	3,380			14,818		14,818	9,133						
SGIXSMPA IDX Call Option @ 569 09/01/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/11/2020	09/01/2022	131	74,685	569	2,427			1,814		1,814	(330)						
SPX IDX Call Option @ 4524 09/01/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/07/2021	09/01/2022	70	316,505	4524		5,317		873		873	(4,444)						
SPX IDX Call Option @ 4537 09/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/07/2021	09/02/2022	24	110,883	4537		1,785		206		206	(1,579)						
SPX IDX Call Option @ 3457 09/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/11/2020	09/02/2022	127	440,102	3457	44,506			171,500		171,500	99,670						
SPX IDX Call Option @ 3622 09/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/11/2020	09/02/2022	127	461,138	3622	(29,627)			(152,346)		(152,346)	(94,290)						
SGIXSMPA IDX Call Option @ 550 09/06/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/11/2020	09/06/2022	495	271,946	550	10,884			11,362		11,362	1,195						
SPX IDX Call Option @ 4535 09/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/07/2021	09/06/2022	55	251,217	4535		4,447		307		307	(4,140)						
SPX IDX Call Option @ 4520 09/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/13/2021	09/06/2022	8	37,064	4520		504		74		74	(430)						
SPX IDX Call Option @ 4520 09/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/13/2021	09/06/2022	39	177,908	4520		2,313		144		144	(2,169)						
SPX IDX Call Option @ 4520 09/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/13/2021	09/06/2022	4	19,979	4520		272		33		33	(239)						
SPX IDX Call Option @ 4520 09/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/13/2021	09/07/2022	49	221,753	4520		2,838		1,225		1,225	(1,613)						
SPX IDX Call Option @ 4521 09/07/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/13/2021	09/07/2022	138	622,984	4521		40,487		61,887		61,887	21,400						
SGIXSMPA IDX Call Option @ 517 09/08/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/18/2020	09/08/2022	352	181,879	517	10,395			11,516		11,516	972						
SPX IDX Call Option @ 4514 09/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/13/2021	09/08/2022	183	826,707	4514		10,830		4,908		4,908	(5,922)						
SPX IDX Call Option @ 3497 09/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/18/2020	09/08/2022	64	225,191	3497	(18,344)			(84,527)		(84,527)	(49,810)						
SPX IDX Call Option @ 3390 09/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/18/2020	09/08/2022	11	38,642	3390	4,353			16,083		16,083	9,105						
SPX IDX Call Option @ 3333 09/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/18/2020	09/08/2022	64	214,651	3333	26,561			94,224		94,224	52,263						
SPX IDX Call Option @ 4600 09/08/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/13/2021	09/08/2022	525	2,412,984	4600		(126,177)		(206,038)		(206,038)	(79,861)						
SPX IDX Call Option @ 4499 09/08/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/13/2021	09/08/2022	525	2,360,217	4499		161,004		244,232		244,232	83,228						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SGIXSMPA IDX Call Option @ 533 09/09/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/18/2020	09/09/2022	801	426,440	533	20,656			21,198		21,198	857						
SPX IDX Call Option @ 4493 09/09/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/13/2021	09/09/2022	165	742,604	4493		11,659		5,557		5,557	(6,102)						
SPX IDX Call Option @ 3254 09/09/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/19/2019	09/09/2022	33	107,476	3254	8,124			50,769		50,769	27,370						
SGIXSMPA IDX Call Option @ 525 09/12/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/18/2020	09/12/2022	45	23,598	525	1,243			1,721		1,721	505						
SGIXSMPA IDX Call Option @ 524 09/12/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/18/2020	09/12/2022	458	239,679	524	12,799			14,451		14,451	1,962						
SPX IDX Call Option @ 4459 09/12/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/13/2021	09/12/2022	69	306,572	4459		4,844		3,840		3,840	(1,004)						
SPX IDX Call Option @ 4469 09/12/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/20/2021	09/12/2022	16	70,874	4469		886		460		460	(426)						
SPX IDX Call Option @ 4469 09/13/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/20/2021	09/13/2022	62	277,553	4469		4,358		2,456		2,456	(1,901)						
SGIXSMPA IDX Call Option @ 528 09/14/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/24/2020	09/14/2022	714	376,666	528	18,061			28,043		28,043	9,126						
SPX IDX Call Option @ 3380 09/14/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/24/2020	09/14/2022	147	495,700	3380	48,479			208,441		208,441	117,472						
SPX IDX Call Option @ 3551 09/14/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/24/2020	09/14/2022	147	520,736	3551	(32,608)			(185,566)		(185,566)	(111,485)						
SPX IDX Call Option @ 4443 09/14/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/20/2021	09/14/2022	80	355,533	4443		4,942		3,119		3,119	(1,823)						
SPX IDX Call Option @ 4596 09/14/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/20/2021	09/14/2022	627	2,880,088	4596		(112,696)		(250,516)		(250,516)	(137,821)						
SPX IDX Call Option @ 4468 09/14/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/20/2021	09/14/2022	148	661,556	4468		38,941		73,088		73,088	34,147						
SPX IDX Call Option @ 4455 09/14/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/20/2021	09/14/2022	627	2,791,372	4455		169,166		315,329		315,329	146,163						
SGIXSMPA IDX Call Option @ 529 09/15/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/24/2020	09/15/2022	292	154,444	529	7,314			9,628		9,628	1,823						
SPX IDX Call Option @ 3472 09/15/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/24/2020	09/15/2022	39	134,752	3472	11,159			51,916		51,916	30,268						
SPX IDX Call Option @ 4481 09/15/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/20/2021	09/15/2022	34	153,778	4481		1,768		1,406		1,406	(363)						
SGIXSMPA IDX Call Option @ 528 09/16/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/24/2020	09/16/2022	105	55,480	528	2,647			3,011		3,011	198						
SPX IDX Call Option @ 4474 09/16/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/20/2021	09/16/2022	39	175,684	4474		2,495		1,979		1,979	(516)						
SPX IDX Call Option @ 3265 09/19/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/02/2019	09/19/2022	151	492,742	3265	27,120			230,898		230,898	124,754						
SGIXSMPA IDX Call Option @ 525 09/19/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/24/2020	09/19/2022	65	33,945	525	1,686			1,952		1,952	122						
SPX IDX Call Option @ 4358 09/19/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/27/2021	09/19/2022	54	235,884	4358		4,411		2,766		2,766	(1,645)						
SPX IDX Call Option @ 4433 09/19/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	09/20/2021	09/19/2022	16	72,302	4433		1,222		1,021		1,021	(201)						
SPX IDX Call Option @ 4358 09/20/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/27/2021	09/20/2022	142	620,279	4358		11,599		8,105		8,105	(3,494)						
SPX IDX Call Option @ 4354 09/21/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/27/2021	09/21/2022	17	73,020	4354		1,278		1,215		1,215	(63)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 4402 09/21/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/27/2021	09/21/2022	204	897,002	4402		73,199		111,792		111,792	38,593						
SPX IDX Call Option @ 4506 09/21/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/27/2021	09/21/2022	500	2,255,223	4506		(139,954)		(235,119)		(235,119)	(95,166)						
SPX IDX Call Option @ 4403 09/21/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/27/2021	09/21/2022	500	2,203,340	4403		179,435		274,139		274,139	94,704						
SPX IDX Call Option @ 3349 09/22/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/01/2020	09/22/2022	23	77,034	3349	10,330			33,416		33,416	18,596						
SPX IDX Call Option @ 3461 09/22/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/01/2020	09/22/2022	77	266,834	3461	(25,656)			(104,084)		(104,084)	(60,356)						
SPX IDX Call Option @ 3290 09/22/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/01/2020	09/22/2022	77	253,590	3290	34,877			116,258		116,258	63,332						
SPX IDX Call Option @ 4396 09/22/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/27/2021	09/22/2022	62	272,090	4396		4,979		5,911		5,911	932						
SGIXSMPA IDX Call Option @ 520 09/23/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/01/2020	09/23/2022	432	224,628	520	13,599			13,695		13,695	1,058						
SPX IDX Call Option @ 4449 09/23/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/27/2021	09/23/2022	109	485,829	4449		8,502		11,113		11,113	2,611						
SGIXSMPA IDX Call Option @ 521 09/26/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/01/2020	09/26/2022	835	434,865	521	26,099			27,908		27,908	3,106						
SGIXSMPA IDX Call Option @ 527 09/26/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/01/2020	09/26/2022	86	45,489	527	2,550			2,869		2,869	493						
SPX IDX Call Option @ 4455 09/26/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/27/2021	09/26/2022	62	277,265	4455		4,630		5,734		5,734	1,104						
SPX IDX Call Option @ 4443 09/26/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	10/04/2021	09/26/2022	1	5,421	4443		62		52		52	(10)						
SPX IDX Call Option @ 4443 09/26/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	10/04/2021	09/26/2022	14	61,582	4443		788		770		770	(18)						
SPX IDX Call Option @ 4443 09/27/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	10/04/2021	09/27/2022	10	44,520	4443		601		661		661	60						
SGIXSMPA IDX Call Option @ 535 09/28/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/09/2020	09/28/2022	2,339	1,250,955	535	76,642			91,690		91,690	33,784						
SPX IDX Call Option @ 3458 09/28/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	10/09/2020	09/28/2022	53	184,508	3458	21,824			72,296		72,296	41,831						
SPX IDX Call Option @ 4353 09/28/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	10/04/2021	09/28/2022	52	228,426	4353		3,266		2,862		2,862	(405)						
SPX IDX Call Option @ 4486 09/28/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/04/2021	09/28/2022	516	2,312,756	4486		(113,909)		(252,705)		(252,705)	(138,796)						
SPX IDX Call Option @ 4391 09/28/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/04/2021	09/28/2022	151	662,973	4391		42,787		84,852		84,852	42,065						
SPX IDX Call Option @ 4378 09/28/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/04/2021	09/28/2022	516	2,257,274	4378		149,784		294,699		294,699	144,915						
SGIXSMPA IDX Call Option @ 533 09/29/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/09/2020	09/29/2022	444	236,495	533	14,761			16,816		16,816	5,600						
SPX IDX Call Option @ 3541 09/29/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	10/09/2020	09/29/2022	126	446,565	3541	(42,226)			(161,457)		(161,457)	(96,348)						
SPX IDX Call Option @ 3365 09/29/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	10/09/2020	09/29/2022	126	424,337	3365	58,291			181,693		181,693	101,564						
SPX IDX Call Option @ 4359 09/29/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	10/04/2021	09/29/2022	31	136,538	4359		1,912		1,661		1,661	(250)						
SGIXSMPA IDX Call Option @ 536 09/30/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/09/2020	09/30/2022	454	242,976	536	14,761			14,121		14,121	3,078						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 4308 09/30/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/04/2021	09/30/2022	134	579,321	4308		8,226		4,227		4,227	(3,999)						
SGIXSMPA IDX Call Option @ 535 10/03/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/09/2020	10/03/2022	291	155,540	535	9,489			9,444		9,444	2,211						
SPX IDX Call Option @ 4357 10/03/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/04/2021	10/03/2022	28	123,435	4357		1,679		715		715	(964)						
SPX IDX Call Option @ 4300 10/03/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/11/2021	10/03/2022	2	10,278	4300		151		122		122	(29)						
SPX IDX Call Option @ 4300 10/03/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/11/2021	10/03/2022	17	71,259	4300		1,062		572		572	(490)						
SPX IDX Call Option @ 3220 10/04/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	10/16/2019	10/04/2022	26	83,098	3220	6,226			40,700		40,700	21,591						
SPX IDX Call Option @ 4300 10/04/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/11/2021	10/04/2022	67	286,626	4300		4,041		2,509		2,509	(1,533)						
SGIXSMPA IDX Call Option @ 543 10/05/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/15/2020	10/05/2022	231	125,640	543	6,894			6,781		6,781	1,508						
SPX IDX Call Option @ 4365 10/05/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/11/2021	10/05/2022	199	868,222	4365		66,922		116,641		116,641	49,720						
SPX IDX Call Option @ 4474 10/05/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/11/2021	10/05/2022	557	2,490,520	4474		(149,028)		(280,696)		(280,696)	(131,668)						
SPX IDX Call Option @ 4353 10/05/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/11/2021	10/05/2022	557	2,423,402	4353		192,458		331,708		331,708	139,250						
SPX IDX Call Option @ 3481 10/05/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	10/15/2020	10/05/2022	30	102,678	3481	11,761			39,463		39,463	22,993						
SPX IDX Call Option @ 4346 10/05/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/11/2021	10/05/2022	83	359,043	4346		5,170		3,124		3,124	(2,046)						
SGIXSMPA IDX Call Option @ 537 10/06/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/15/2020	10/06/2022	1,103	592,646	537	34,374			33,230		33,230	6,434						
SPX IDX Call Option @ 3610 10/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	10/15/2020	10/06/2022	38	137,497	3610	(11,563)			(46,543)		(46,543)	(28,462)						
SPX IDX Call Option @ 3438 10/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	10/15/2020	10/06/2022	38	130,937	3438	16,111			52,458		52,458	30,075						
SPX IDX Call Option @ 4364 10/06/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/11/2021	10/06/2022	22	95,780	4364		1,303		708		708	(594)						
SGIXSMPA IDX Call Option @ 545 10/07/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/15/2020	10/07/2022	267	145,720	545	7,845			6,186		6,186	238						
SPX IDX Call Option @ 4400 10/07/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/11/2021	10/07/2022	81	358,360	4400		5,160		5,322		5,322	162						
SPX IDX Call Option @ 4361 10/10/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/18/2021	10/10/2022	66	289,845	4361		6,724		7,218		7,218	494						
SPX IDX Call Option @ 4391 10/10/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/11/2021	10/10/2022	49	215,615	4391		3,191		3,458		3,458	267						
SPX IDX Call Option @ 4361 10/10/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/18/2021	10/10/2022	30	131,315	4361		2,968		2,421		2,421	(547)						
SGIXSMPA IDX Call Option @ 554 10/11/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/15/2020	10/11/2022	334	185,135	554	9,124			6,648		6,648	(17)						
SPX IDX Call Option @ 4361 10/11/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/18/2021	10/11/2022	52	228,396	4361		4,294		3,823		3,823	(471)						
SPX IDX Call Option @ 4394 10/12/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/18/2021	10/12/2022	404	1,775,390	4394		153,041		230,072		230,072	77,031						
SPX IDX Call Option @ 4497 10/12/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/18/2021	10/12/2022	404	1,816,958	4497		(124,497)		(198,947)		(198,947)	(74,450)						
SPX IDX Call Option @ 4423 10/12/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/18/2021	10/12/2022	169	747,644	4423		61,566		92,495		92,495	30,929						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 4351 10/12/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/18/2021	10/12/2022	31	134,392	4351		2,701		2,092		2,092	(609)						
SGIXSMPA IDX Call Option @ 557 10/13/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/22/2020	10/13/2022	3,558	1,981,562	557	90,027			89,678		89,678	21,732						
SPX IDX Call Option @ 3534 10/13/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/22/2020	10/13/2022	88	310,387	3534	29,863			113,592		113,592	67,402						
SPX IDX Call Option @ 4364 10/13/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/18/2021	10/13/2022	54	234,423	4364		4,618		3,582		3,582	(1,036)						
SPX IDX Call Option @ 3502 10/14/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/22/2020	10/14/2022	99	347,701	3502	35,399			131,225		131,225	76,946						
SPX IDX Call Option @ 3695 10/14/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/22/2020	10/14/2022	99	366,831	3695	(24,763)			(114,175)		(114,175)	(72,000)						
SPX IDX Call Option @ 4438 10/14/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/18/2021	10/14/2022	120	534,588	4438		10,585		7,463		7,463	(3,121)						
SGIXSMPA IDX Call Option @ 555 10/17/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/22/2020	10/17/2022	378	209,839	555	9,795			7,580		7,580	21						
SGIXSMPA IDX Call Option @ 553 10/17/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/22/2020	10/17/2022	79	43,697	553	2,069			1,885		1,885	274						
SPX IDX Call Option @ 4486 10/17/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/25/2021	10/17/2022	6	28,489	4486		840		504		504	(337)						
SPX IDX Call Option @ 4486 10/17/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/25/2021	10/17/2022	45	200,096	4486		4,502		2,410		2,410	(2,093)						
SPX IDX Call Option @ 4471 10/17/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/18/2021	10/17/2022	80	357,933	4471		7,696		7,695		7,695	(1)						
SPX IDX Call Option @ 3264 10/18/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	10/30/2019	10/18/2022	89	291,170	3264	22,550			137,431		137,431	73,885						
SPX IDX Call Option @ 4486 10/18/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/25/2021	10/18/2022	34	151,463	4486		3,226		1,150		1,150	(2,076)						
SGIXSMPA IDX Call Option @ 546 10/19/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/29/2020	10/19/2022	285	155,670	546	5,713			6,502		6,502	134						
SPX IDX Call Option @ 4520 10/19/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/25/2021	10/19/2022	128	578,603	4520		9,547		2,608		2,608	(6,938)						
SPX IDX Call Option @ 4521 10/19/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/25/2021	10/19/2022	337	1,522,436	4521		116,822		161,588		161,588	44,765						
SPX IDX Call Option @ 4636 10/19/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/25/2021	10/19/2022	337	1,561,350	4636		(89,143)		(134,197)		(134,197)	(45,054)						
SPX IDX Call Option @ 4544 10/19/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/25/2021	10/19/2022	196	890,998	4544		65,172		90,823		90,823	25,651						
SGIXSMPA IDX Call Option @ 546 10/20/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/29/2020	10/20/2022	18	9,787	546	356			420		420	24						
SPX IDX Call Option @ 4536 10/20/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/25/2021	10/20/2022	9	41,279	4536		636		179		179	(457)						
SPX IDX Call Option @ 3443 10/20/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/29/2020	10/20/2022	86	297,115	3443	27,306			118,903		118,903	68,131						
SPX IDX Call Option @ 3623 10/20/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/29/2020	10/20/2022	86	312,691	3623	(18,250)			(104,941)		(104,941)	(64,318)						
SPX IDX Call Option @ 4550 10/21/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/25/2021	10/21/2022	24	107,102	4550		1,789		821		821	(967)						
SPX IDX Call Option @ 3455 10/21/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/29/2020	10/21/2022	27	92,005	3455	8,339			36,408		36,408	20,951						
SGIXSMPA IDX Call Option @ 551 10/24/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/29/2020	10/24/2022	1,445	796,231	551	27,814			28,935		28,935	(1,130)						

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SGIXSMPA IDX Call Option @ 547 10/24/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/29/2020	10/24/2022	35	19,357	547	702			812		812	42						
SPX IDX Call Option @ 4545 10/24/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	10/25/2021	10/24/2022	55	250,333	4545		4,005		2,095		2,095	(1,910)						
SPX IDX Call Option @ 4566 10/24/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/01/2021	10/24/2022	25	115,486	4566		2,310		2,086		2,086	(224)						
SPX IDX Call Option @ 4566 10/24/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/01/2021	10/24/2022	75	341,299	4566		6,519		5,969		5,969	(550)						
SPX IDX Call Option @ 4566 10/25/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/01/2021	10/25/2022	36	166,494	4566		2,830		2,139		2,139	(691)						
SGIXSMPA IDX Call Option @ 540 10/26/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/05/2020	10/26/2022	1,032	557,162	540	25,547			33,258		33,258	8,375						
SPX IDX Call Option @ 3461 10/26/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/05/2020	10/26/2022	53	182,188	3461	22,530			71,783		71,783	41,365						
SPX IDX Call Option @ 4575 10/26/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/01/2021	10/26/2022	27	122,925	4575		2,385		1,836		1,836	(549)						
SPX IDX Call Option @ 4578 10/26/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/01/2021	10/26/2022	534	2,445,570	4578		187,223		237,157		237,157	49,934						
SPX IDX Call Option @ 4606 10/26/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/01/2021	10/26/2022	299	1,376,784	4606		99,588		126,841		126,841	27,253						
SPX IDX Call Option @ 4705 10/26/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/01/2021	10/26/2022	534	2,513,620	4705		(137,549)		(190,928)		(190,928)	(53,380)						
SGIXSMPA IDX Call Option @ 536 10/27/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/05/2020	10/27/2022	64	34,240	536	1,647			2,583		2,583	964						
SPX IDX Call Option @ 3367 10/27/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/05/2020	10/27/2022	45	150,736	3367	21,651			64,886		64,886	36,125						
SPX IDX Call Option @ 3548 10/27/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/05/2020	10/27/2022	45	158,843	3548	(15,700)			(57,575)		(57,575)	(34,257)						
SPX IDX Call Option @ 4552 10/27/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/01/2021	10/27/2022	71	323,078	4552		6,494		5,834		5,834	(659)						
SGIXSMPA IDX Call Option @ 513 10/28/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/05/2020	10/28/2022	79	40,669	513	2,463			4,282		4,282	1,698						
SPX IDX Call Option @ 4596 10/28/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/01/2021	10/28/2022	55	254,688	4596		5,578		5,481		5,481	(97)						
SGIXSMPA IDX Call Option @ 513 10/31/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/05/2020	10/31/2022	156	80,144	513	4,867			6,856		6,856	1,779						
SGIXSMPA IDX Call Option @ 515 10/31/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/05/2020	10/31/2022	1,482	763,387	515	45,495			73,341		73,341	26,125						
SPX IDX Call Option @ 3325 10/31/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	11/14/2019	10/31/2022	108	359,472	3325	27,550			160,915		160,915	88,223						
SPX IDX Call Option @ 4614 10/31/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/08/2021	10/31/2022	10	46,875	4614		1,256		901		901	(355)						
SPX IDX Call Option @ 4605 10/31/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/01/2021	10/31/2022	37	169,248	4605		3,131		2,829		2,829	(302)						
SPX IDX Call Option @ 4614 10/31/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/08/2021	10/31/2022	51	236,727	4614		4,379		2,402		2,402	(1,978)						
SGIXSMPA IDX Call Option @ 518 11/01/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2021	11/01/2022	86	44,255	518		3,722		3,646		3,646	(76)						
SPX IDX Call Option @ 4614 11/01/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/08/2021	11/01/2022	136	628,013	4614		14,319		7,088		7,088	(7,230)						
SPX IDX Call Option @ 4640 11/01/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/08/2021	11/01/2022	468	2,173,892	4640		177,117		189,916		189,916	12,798						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 4665 11/01/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/08/2021	11/01/2022	218	1,017,814	4665		81,012		84,793		84,793	3,781						
SPX IDX Call Option @ 4758 11/01/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/08/2021	11/01/2022	468	2,228,940	4758		(139,479)		(153,798)		(153,798)	(14,319)						
SGIXSMPA IDX Call Option @ 518 11/02/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/13/2020	11/02/2022	289	149,641	518	9,189			12,571		12,571	3,516						
SPX IDX Call Option @ 4631 11/02/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/08/2021	11/02/2022	48	220,002	4631		3,784		1,959		1,959	(1,825)						
SPX IDX Call Option @ 3463 11/03/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/12/2020	11/03/2022	41	143,131	3463	14,606			56,410		56,410	32,485						
SGIXSMPA IDX Call Option @ 522 11/03/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/13/2020	11/03/2022	33	17,013	522	1,002			1,278		1,278	304						
SPX IDX Call Option @ 4661 11/03/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/08/2021	11/03/2022	43	200,451	4661		3,488		1,188		1,188	(2,299)						
SPX IDX Call Option @ 3586 11/04/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/12/2020	11/04/2022	125	449,536	3586	(31,478)			(157,351)		(157,351)	(94,825)						
SPX IDX Call Option @ 3424 11/04/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/12/2020	11/04/2022	125	429,152	3424	46,689			175,593		175,593	99,653						
SGIXSMPA IDX Call Option @ 524 11/04/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/13/2020	11/04/2022	422	221,056	524	12,733			15,259		15,259	2,906						
SPX IDX Call Option @ 4680 11/04/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/08/2021	11/04/2022	51	239,151	4680		5,046		2,825		2,825	(2,221)						
SGIXSMPA IDX Call Option @ 528 11/07/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/13/2020	11/07/2022	761	401,484	528	22,301			28,082		28,082	6,768						
SGIXSMPA IDX Call Option @ 527 11/07/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/13/2020	11/07/2022	171	89,994	527	5,047			6,818		6,818	1,976						
SPX IDX Call Option @ 4698 11/07/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/08/2021	11/07/2022	2	7,516	4698		123		48		48	(76)						
SPX IDX Call Option @ 4702 11/07/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/15/2021	11/07/2022	52	245,382	4702		4,196		1,617		1,617	(2,579)						
SPX IDX Call Option @ 4702 11/07/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/15/2021	11/07/2022	14	67,046	4702		1,274		908		908	(366)						
SPX IDX Call Option @ 4702 11/08/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/15/2021	11/08/2022	52	244,488	4702		3,961		2,563		2,563	(1,398)						
SPX IDX Call Option @ 4699 11/08/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/15/2021	11/08/2022	262	1,229,097	4699		85,681		96,993		96,993	11,312						
SGIXSMPA IDX Call Option @ 528 11/09/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/19/2020	11/09/2022	1,532	808,454	528	42,459			49,921		49,921	7,028						
SPX IDX Call Option @ 3588 11/09/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/19/2020	11/09/2022	78	280,749	3588	29,866			98,280		98,280	59,205						
SPX IDX Call Option @ 4685 11/09/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/15/2021	11/09/2022	143	671,349	4685		11,346		6,925		6,925	(4,421)						
SPX IDX Call Option @ 4796 11/09/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/15/2021	11/09/2022	507	2,432,385	4796		(130,533)		(157,634)		(157,634)	(27,101)						
SPX IDX Call Option @ 4677 11/09/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/15/2021	11/09/2022	507	2,371,947	4677		173,494		195,987		195,987	22,492						
SGIXSMPA IDX Call Option @ 530 11/10/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/19/2020	11/10/2022	684	362,757	530	18,609			22,594		22,594	3,995						
SPX IDX Call Option @ 3549 11/10/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/19/2020	11/10/2022	156	555,330	3549	62,618			201,917		201,917	119,884						
SPX IDX Call Option @ 3727 11/10/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/19/2020	11/10/2022	156	583,069	3727	(45,979)			(177,537)		(177,537)	(112,665)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 4647 11/10/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/15/2021	11/10/2022	41	189,353	4647		3,465		2,843		2,843	(622)						
SPX IDX Call Option @ 4649 11/11/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/15/2021	11/11/2022	70	326,425	4649		5,876		4,307		4,307	(1,569)						
SGIXSMPA IDX Call Option @ 529 11/14/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/19/2020	11/14/2022	1,367	723,151	529	37,570			49,809		49,809	12,384						
SGIXSMPA IDX Call Option @ 537 11/14/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/19/2020	11/14/2022	19	10,280	537	493			605		605	124						
SGIXSMPA IDX Call Option @ 542 11/14/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2021	11/14/2022	194	104,960	542		7,244		5,063		5,063	(2,181)						
SPX IDX Call Option @ 4683 11/14/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/23/2021	11/14/2022	23	107,049	4683		1,980		691		691	(1,290)						
SPX IDX Call Option @ 4683 11/14/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/23/2021	11/14/2022	28	131,868	4683		3,138		1,270		1,270	(1,868)						
SPX IDX Call Option @ 4683 11/14/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/15/2021	11/14/2022	78	364,607	4683		6,636		4,334		4,334	(2,302)						
SPX IDX Call Option @ 3385 11/15/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	11/27/2019	11/15/2022	39	132,270	3385	9,530			56,235		56,235	31,419						
SPX IDX Call Option @ 4683 11/15/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/23/2021	11/15/2022	83	386,565	4683		7,074		2,758		2,758	(4,316)						
SGIXSMPA IDX Call Option @ 542 11/16/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/24/2020	11/16/2022	39	21,073	542	1,007			1,048		1,048	113						
SPX IDX Call Option @ 3794 11/16/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	11/24/2020	11/16/2022	105	397,179	3794	(31,033)			(113,054)		(113,054)	(73,445)						
SPX IDX Call Option @ 3603 11/16/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	11/24/2020	11/16/2022	105	377,222	3603	42,380			130,418		130,418	78,900						
SPX IDX Call Option @ 4701 11/16/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/23/2021	11/16/2022	76	358,585	4701		6,455		2,073		2,073	(4,381)						
SPX IDX Call Option @ 4823 11/16/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/23/2021	11/16/2022	400	1,930,173	4823		(106,014)		(120,116)		(120,116)	(14,102)						
SPX IDX Call Option @ 4712 11/16/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/23/2021	11/16/2022	163	769,033	4712		54,706		60,095		60,095	5,389						
SPX IDX Call Option @ 4692 11/16/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/23/2021	11/16/2022	400	1,877,780	4692		138,412		152,694		152,694	14,281						
SGIXSMPA IDX Call Option @ 537 11/17/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/24/2020	11/17/2022	70	37,795	537	1,902			2,060		2,060	258						
SPX IDX Call Option @ 3658 11/17/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	11/24/2020	11/17/2022	32	115,451	3658	11,824			37,795		37,795	23,338						
SPX IDX Call Option @ 4689 11/17/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/23/2021	11/17/2022	28	132,830	4689		2,418		668		668	(1,749)						
SGIXSMPA IDX Call Option @ 529 11/18/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/24/2020	11/18/2022	53	28,002	529	1,533			1,652		1,652	170						
SPX IDX Call Option @ 4705 11/18/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/23/2021	11/18/2022	65	308,006	4705		5,298		991		991	(4,307)						
SGIXSMPA IDX Call Option @ 531 11/21/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/24/2020	11/21/2022	245	130,307	531	7,005			7,401		7,401	701						
SGIXSMPA IDX Call Option @ 529 11/21/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/24/2020	11/21/2022	334	176,502	529	9,716			10,786		10,786	1,431						
SPX IDX Call Option @ 4698 11/21/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/23/2021	11/21/2022	56	261,348	4698		4,469		847		847	(3,622)						

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SPX IDX Call Option @ 4683 11/21/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/29/2021	11/21/2022	37	173,081	4683		3,306		1,101		1,101	(2,205)						
SPX IDX Call Option @ 4683 11/21/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/29/2021	11/21/2022	29	134,307	4683		2,471		550		550	(1,921)						
SPX IDX Call Option @ 4683 11/22/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/29/2021	11/22/2022	107	498,733	4683		9,975		4,059		4,059	(5,915)						
SGIXSMPA IDX Call Option @ 530 11/23/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/03/2020	11/23/2022	384	203,407	530	11,155			11,345		11,345	788						
SPX IDX Call Option @ 4659 11/23/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	11/29/2021	11/23/2022	511	2,379,247	4659		188,238		208,446		208,446	20,208						
SPX IDX Call Option @ 4673 11/23/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	11/29/2021	11/23/2022	190	890,068	4673		68,546		75,976		75,976	7,430						
SPX IDX Call Option @ 4766 11/23/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	11/29/2021	11/23/2022	511	2,433,884	4766		(148,758)		(173,013)		(173,013)	(24,255)						
SPX IDX Call Option @ 4691 11/23/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/29/2021	11/23/2022	32	149,024	4691		2,697		1,079		1,079	(1,619)						
SPX IDX Call Option @ 3608 11/25/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/03/2020	11/25/2022	48	171,799	3608	21,242			59,296		59,296	35,875						
SPX IDX Call Option @ 3799 11/25/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/03/2020	11/25/2022	48	180,897	3799	(15,278)			(51,408)		(51,408)	(33,394)						
SPX IDX Call Option @ 3722 11/25/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/03/2020	11/25/2022	22	80,429	3722	8,802			24,758		24,758	15,633						
SGIXSMPA IDX Call Option @ 533 11/25/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/03/2020	11/25/2022	22	11,638	533	619			723		723	133						
SGIXSMPA IDX Call Option @ 534 11/25/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/03/2020	11/25/2022	462	246,642	534	12,997			13,691		13,691	1,409						
SPX IDX Call Option @ 4595 11/25/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/29/2021	11/25/2022	53	244,618	4595		4,746		1,666		1,666	(3,080)						
SPX IDX Call Option @ 4701 11/25/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/29/2021	11/25/2022	70	327,786	4701		5,769		2,192		2,192	(3,577)						
SPX IDX Call Option @ 4595 11/28/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	11/29/2021	11/28/2022	126	579,428	4595		10,604		3,525		3,525	(7,078)						
SPX IDX Call Option @ 4655 11/28/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	12/06/2021	11/28/2022	71	330,897	4655		6,022		2,167		2,167	(3,856)						
SPX IDX Call Option @ 4655 11/29/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	12/06/2021	11/29/2022	2	9,543	4655		161		53		53	(109)						
SGIXSMPA IDX Call Option @ 535 11/30/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/10/2020	11/30/2022	770	411,812	535	22,129			26,878		26,878	6,611						
SPX IDX Call Option @ 4702 11/30/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	12/06/2021	11/30/2022	474	2,228,895	4702		(147,662)		(182,196)		(182,196)	(34,534)						
SPX IDX Call Option @ 4574 11/30/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	12/06/2021	11/30/2022	474	2,168,234	4574		192,810		223,167		223,167	30,357						
SPX IDX Call Option @ 4570 11/30/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	12/06/2021	11/30/2022	210	960,488	4570		86,017		99,522		99,522	13,506						
SPX IDX Call Option @ 4567 11/30/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	12/06/2021	11/30/2022	119	544,523	4567		10,074		3,198		3,198	(6,876)						
SPX IDX Call Option @ 3743 11/30/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/10/2020	11/30/2022	15	57,791	3743	5,598			17,444		17,444	11,092						
SGIXSMPA IDX Call Option @ 539 12/01/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/10/2020	12/01/2022	36	19,361	539	994			995		995	84						
SPX IDX Call Option @ 4513 12/01/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	12/06/2021	12/01/2022	72	325,165	4513		6,048		1,816		1,816	(4,232)						
SPX IDX Call Option @ 3658 12/01/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/10/2020	12/01/2022	64	233,866	3658	26,233			76,989		76,989	47,397						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 3843 12/01/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/10/2020	12/01/2022	64	245,711	3843	(18,312)			(66,804)		(66,804)	(44,030)						
SGIXSMPA IDX Call Option @ 535 12/02/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/10/2020	12/02/2022	599	320,575	535	17,101			21,438		21,438	5,645						
SPX IDX Call Option @ 3397 12/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	12/11/2019	12/02/2022	47	159,238	3397	11,432			67,243		67,243	37,627						
SPX IDX Call Option @ 4577 12/02/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	12/06/2021	12/02/2022	37	167,705	4577		3,438		1,274		1,274	(2,164)						
SGIXSMPA IDX Call Option @ 540 12/05/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/10/2020	12/05/2022	493	266,222	540	13,531			14,807		14,807	2,464						
SPX IDX Call Option @ 4592 12/05/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/13/2021	12/05/2022	30	137,153	4592		4,142		1,830		1,830	(2,312)						
SPX IDX Call Option @ 4592 12/05/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/13/2021	12/05/2022	7	31,407	4592		2,670		392		392	(2,278)						
SPX IDX Call Option @ 4538 12/05/22	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5VO6G0E21	12/06/2021	12/05/2022	49	224,017	4538		4,100		1,242		1,242	(2,857)						
SPX IDX Call Option @ 4592 12/06/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/13/2021	12/06/2022	71	324,631	4592		7,272		5,458		5,458	(1,814)						
SGIXSMPA IDX Call Option @ 539 12/07/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/17/2020	12/07/2022	475	255,842	539	14,981			13,736		13,736	1,573						
SPX IDX Call Option @ 4687 12/07/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/13/2021	12/07/2022	91	425,041	4687		7,693		5,689		5,689	(2,004)						
SPX IDX Call Option @ 3747 12/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	12/17/2020	12/07/2022	37	137,184	3747	13,995			41,330		41,330	26,277						
SPX IDX Call Option @ 4788 12/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	12/13/2021	12/07/2022	640	3,062,996	4788		(185,753)		(214,200)		(214,200)	(28,447)						
SPX IDX Call Option @ 4687 12/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	12/13/2021	12/07/2022	257	1,203,263	4687		93,530		102,484		102,484	8,954						
SPX IDX Call Option @ 4669 12/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	12/13/2021	12/07/2022	640	2,986,828	4669		239,602		262,748		262,748	23,146						
SGIXSMPA IDX Call Option @ 542 12/08/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/17/2020	12/08/2022	176	95,238	542	5,368			4,592		4,592	286						
SPX IDX Call Option @ 4701 12/08/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/13/2021	12/08/2022	173	815,566	4701		12,478		10,575		10,575	(1,903)						
SPX IDX Call Option @ 3688 12/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	12/17/2020	12/08/2022	84	309,401	3688	34,906			99,003		99,003	61,552						
SPX IDX Call Option @ 3876 12/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	12/17/2020	12/08/2022	84	325,160	3876	(25,416)			(85,542)		(85,542)	(56,954)						
SGIXSMPA IDX Call Option @ 539 12/09/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/17/2020	12/09/2022	33	17,887	539	1,045			967		967	120						
SPX IDX Call Option @ 4667 12/09/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/13/2021	12/09/2022	98	456,523	4667		8,080		5,791		5,791	(2,289)						
SGIXSMPA IDX Call Option @ 535 12/12/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/17/2020	12/12/2022	77	41,392	535	2,508			2,483		2,483	436						
SGIXSMPA IDX Call Option @ 534 12/12/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2021	12/12/2022	177	94,563	534		7,311		6,922		6,922	(389)						
SPX IDX Call Option @ 4712 12/12/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/13/2021	12/12/2022	61	286,679	4712		6,049		4,352		4,352	(1,697)						
SPX IDX Call Option @ 4669 12/12/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/12/2022	22	101,223	4669		1,701		1,116		1,116	(584)						
SPX IDX Call Option @ 4669 12/12/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/12/2022	22	101,270	4669		1,539		904		904	(635)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 4669 12/13/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/13/2022	40	185,078	4669		3,109		2,019		2,019	(1,090)						
SPX IDX Call Option @ 3461 12/14/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/03/2020	12/14/2022	83	286,908	3461	21,481			114,505		114,505	65,411						
SPX IDX Call Option @ 3729 12/14/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	12/23/2020	12/14/2022	32	117,486	3729	12,202			36,164		36,164	22,794						
SPX IDX Call Option @ 4634 12/14/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/14/2022	6	29,890	4634		493		297		297	(196)						
SPX IDX Call Option @ 4653 12/14/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/14/2022	563	2,621,369	4653		185,402		240,166		240,166	54,763						
SPX IDX Call Option @ 4659 12/14/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/14/2022	345	1,605,466	4659		112,171		145,451		145,451	33,280						
SPX IDX Call Option @ 4795 12/14/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/14/2022	563	2,701,596	4795		(133,753)		(188,959)		(188,959)	(55,207)						
SGIXSMPA IDX Call Option @ 545 12/15/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/23/2020	12/15/2022	427	233,112	545	12,128			12,914		12,914	2,716						
SPX IDX Call Option @ 3688 12/15/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	12/23/2020	12/15/2022	86	316,178	3688	35,213			101,455		101,455	62,963						
SPX IDX Call Option @ 3875 12/15/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	12/23/2020	12/15/2022	86	332,206	3875	(25,508)			(87,792)		(87,792)	(58,318)						
SPX IDX Call Option @ 4710 12/15/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/15/2022	32	152,081	4710		2,585		1,792		1,792	(794)						
SGIXSMPA IDX Call Option @ 544 12/16/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/23/2020	12/16/2022	586	318,989	544	16,772			15,972		15,972	1,862						
SPX IDX Call Option @ 4669 12/16/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/16/2022	43	201,173	4669		3,339		2,105		2,105	(1,235)						
SGIXSMPA IDX Call Option @ 553 12/19/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/23/2020	12/19/2022	107	58,983	553	2,848			2,616		2,616	256						
SGIXSMPA IDX Call Option @ 554 12/19/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/23/2020	12/19/2022	22	12,048	554	576			498		498	21						
SPX IDX Call Option @ 4621 12/19/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/19/2022	68	313,233	4621		5,482		3,408		3,408	(2,074)						
SPX IDX Call Option @ 4568 12/19/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/27/2021	12/19/2022	3	11,785	4568		252		141		141	(111)						
SPX IDX Call Option @ 4568 12/19/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/27/2021	12/19/2022	6	26,357	4568		685		438		438	(247)						
SPX IDX Call Option @ 4640 12/20/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/27/2021	12/20/2022	423	1,961,910	4640		192,082		185,269		185,269	(6,813)						
SPX IDX Call Option @ 4785 12/20/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/27/2021	12/20/2022	423	2,023,119	4785		(149,422)		(145,906)		(145,906)	3,515						
SPX IDX Call Option @ 4568 12/20/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/27/2021	12/20/2022	77	352,743	4568		8,536		5,203		5,203	(3,333)						
SGIXSMPA IDX Call Option @ 545 12/21/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/30/2020	12/21/2022	1,038	566,190	545	31,041			25,987		25,987	1,172						
SPX IDX Call Option @ 3695 12/21/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/30/2020	12/21/2022	66	243,200	3695	29,266			77,578		77,578	48,220						
SPX IDX Call Option @ 3883 12/21/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/30/2020	12/21/2022	66	255,544	3883	(19,586)			(67,086)		(67,086)	(44,631)						
SPX IDX Call Option @ 4674 12/21/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/27/2021	12/21/2022	217	1,013,889	4674		93,894		90,280		90,280	(3,613)						
SPX IDX Call Option @ 4649 12/21/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/27/2021	12/21/2022	66	308,848	4649		6,578		3,622		3,622	(2,956)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SGIXSMPA IDX Call Option @ 543 12/22/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/30/2020	12/22/2022	250	135,809	543	7,626			6,840		6,840	717						
SPX IDX Call Option @ 3708 12/22/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/30/2020	12/22/2022	9	33,740	3708	3,988			10,635		10,635	6,639						
SPX IDX Call Option @ 4697 12/22/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/27/2021	12/22/2022	63	294,944	4697		5,987		3,116		3,116	(2,871)						
SGIXSMPA IDX Call Option @ 542 12/23/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/30/2020	12/23/2022	59	31,808	542	1,806			1,521		1,521	70						
SPX IDX Call Option @ 4726 12/23/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/27/2021	12/23/2022	34	158,739	4726		3,286		1,755		1,755	(1,530)						
SPX IDX Call Option @ 3522 12/27/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/08/2020	12/27/2022	62	219,615	3522	15,697			83,089		83,089	48,391						
SGIXSMPA IDX Call Option @ 547 12/27/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/30/2020	12/27/2022	1,486	812,149	547	44,160			38,307		38,307	3,144						
SGIXSMPA IDX Call Option @ 550 12/27/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2021	12/27/2022	49	26,743	550		1,779		1,360		1,360	(420)						
SGIXSMPA IDX Call Option @ 550 12/28/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/07/2021	12/28/2022	393	215,985	550		11,774		14,065		14,065	2,291						
SPX IDX Call Option @ 3732 12/28/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/07/2021	12/28/2022	45	167,556	3732		21,182		51,657		51,657	30,475						
SPX IDX Call Option @ 3916 12/28/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/07/2021	12/28/2022	45	175,809	3916		(14,222)		(44,694)		(44,694)	(30,472)						
SPX IDX Call Option @ 3844 12/28/22	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/07/2021	12/28/2022	11	40,671	3844		4,314		11,164		11,164	6,850						
SGIXSMPA IDX Call Option @ 548 12/30/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/07/2021	12/30/2022	555	304,070	548		16,930		16,339		16,339	(591)						
SGIXSMPA IDX Call Option @ 558 01/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/07/2021	01/03/2023	395	220,529	558		11,163		9,936		9,936	(1,227)						
SGIXSMPA IDX Call Option @ 542 01/05/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/13/2021	01/05/2023	62	33,842	542		1,960		2,193		2,193	233						
SPX IDX Call Option @ 3824 01/05/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	01/13/2021	01/05/2023	35	133,917	3824		14,388		36,756		36,756	22,368						
SGIXSMPA IDX Call Option @ 551 01/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/13/2021	01/06/2023	799	440,319	551		23,474		23,679		23,679	204						
SGIXSMPA IDX Call Option @ 556 01/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/13/2021	01/09/2023	149	83,155	556		4,215		3,462		3,462	(753)						
SGIXSMPA IDX Call Option @ 554 01/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2021	01/09/2023	235	130,219	554		7,211		7,138		7,138	(73)						
SPX IDX Call Option @ 3804 01/09/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	01/13/2021	01/09/2023	27	101,444	3804		11,278		28,492		28,492	17,215						
SPX IDX Call Option @ 3994 01/09/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	01/13/2021	01/09/2023	27	106,511	3994		(8,137)		(24,318)		(24,318)	(16,181)						
SGIXSMPA IDX Call Option @ 554 01/11/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/19/2021	01/11/2023	122	67,532	554		3,460		3,797		3,797	338						
SPX IDX Call Option @ 3583 01/12/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/24/2020	01/12/2023	36	128,285	3583	9,293			45,001		45,001	27,544						

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SGIXSMPA IDX Call Option @ 553 01/12/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/19/2021	01/12/2023	805	445,087	553		23,071		23,249		23,249	178						
SPX IDX Call Option @ 3812 01/12/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/19/2021	01/12/2023	23	88,091	3812		9,636		24,562		24,562	14,927						
SPX IDX Call Option @ 3997 01/12/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/19/2021	01/12/2023	28	113,036	3997		(8,112)		(25,749)		(25,749)	(17,637)						
SPX IDX Call Option @ 3801 01/12/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/19/2021	01/12/2023	28	107,498	3801		11,960		30,308		30,308	18,348						
SGIXSMPA IDX Call Option @ 553 01/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/19/2021	01/13/2023	215	118,744	553		6,171		6,019		6,019	(152)						
SGIXSMPA IDX Call Option @ 552 01/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/19/2021	01/17/2023	310	171,233	552		9,041		9,155		9,155	114						
SGIXSMPA IDX Call Option @ 553 01/19/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/28/2021	01/19/2023	709	392,008	553		20,855		17,907		17,907	(2,948)						
SPX IDX Call Option @ 3816 01/19/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	01/28/2021	01/19/2023	120	457,951	3816		53,102		127,500		127,500	74,398						
SPX IDX Call Option @ 4021 01/19/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	01/28/2021	01/19/2023	120	482,596	4021		(38,628)		(107,333)		(107,333)	(68,706)						
SPX IDX Call Option @ 3900 01/19/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	01/28/2021	01/19/2023	44	171,099	3900		17,409		43,550		43,550	26,141						
SGIXSMPA IDX Call Option @ 557 01/20/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/28/2021	01/20/2023	50	28,085	557		1,435		1,242		1,242	(192)						
SGIXSMPA IDX Call Option @ 559 01/25/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/03/2021	01/25/2023	784	438,489	559		17,544		19,985		19,985	2,441						
SGIXSMPA IDX Call Option @ 560 01/26/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/03/2021	01/26/2023	555	310,890	560		12,400		15,674		15,674	3,274						
SPX IDX Call Option @ 3549 01/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/06/2020	01/27/2023	79	278,690	3549	20,817			101,454		101,454	61,191						
SPX IDX Call Option @ 3809 01/27/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/03/2021	01/27/2023	100	380,109	3809		46,162		106,888		106,888	60,726						
SPX IDX Call Option @ 3803 01/27/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/03/2021	01/27/2023	91	347,388	3803		42,607		98,363		98,363	55,756						
SPX IDX Call Option @ 3999 01/27/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/03/2021	01/27/2023	91	365,267	3999		(30,819)		(83,719)		(83,719)	(52,900)						
SGIXSMPA IDX Call Option @ 540 01/30/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/03/2021	01/30/2023	352	190,315	540		9,373		14,638		14,638	5,265						
SGIXSMPA IDX Call Option @ 527 01/30/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/03/2021	01/30/2023	106	55,993	527		3,165		4,343		4,343	1,179						
SGIXSMPA IDX Call Option @ 533 02/01/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/10/2021	02/01/2023	1,817	968,869	533		55,085		59,409		59,409	4,324						
SGIXSMPA IDX Call Option @ 537 02/02/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/10/2021	02/02/2023	146	78,369	537		4,296		5,659		5,659	1,363						
SPX IDX Call Option @ 4008 02/02/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/10/2021	02/02/2023	41	164,096	4008		(15,717)		(37,319)		(37,319)	(21,603)						
SPX IDX Call Option @ 3853 02/02/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/10/2021	02/02/2023	25	94,404	3853		11,807		25,421		25,421	13,614						
SPX IDX Call Option @ 3825 02/02/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/10/2021	02/02/2023	41	156,611	3825		20,402		43,421		43,421	23,018						

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SGIXSMPA IDX Call Option @ 535 02/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/10/2021	02/03/2023	977	522,916	535		29,198		36,956		36,956	7,758						
SGIXSMPA IDX Call Option @ 540 02/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/10/2021	02/06/2023	372	200,511	540		10,706		14,092		14,092	3,385						
SGIXSMPA IDX Call Option @ 538 02/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/10/2021	02/06/2023	94	50,313	538		2,745		3,247		3,247	503						
SGIXSMPA IDX Call Option @ 542 02/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2021	02/06/2023	11	5,871	542		418		319		319	(99)						
SGIXSMPA IDX Call Option @ 542 02/08/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2021	02/08/2023	2,569	1,391,453	542		72,665		77,418		77,418	4,753						
SPX IDX Call Option @ 3941 02/08/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/18/2021	02/08/2023	74	291,958	3941		33,270		71,779		71,779	38,509						
SGIXSMPA IDX Call Option @ 542 02/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2021	02/09/2023	111	59,930	542		3,114		3,477		3,477	364						
SPX IDX Call Option @ 3655 02/09/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	02/24/2020	02/09/2023	275	1,005,875	3655	48,306			332,115		332,115	207,478						
SPX IDX Call Option @ 3915 02/09/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/18/2021	02/09/2023	36	142,765	3915		16,926		36,119		36,119	19,193						
SPX IDX Call Option @ 4111 02/09/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/18/2021	02/09/2023	36	149,930	4111		(11,802)		(30,405)		(30,405)	(18,603)						
SGIXSMPA IDX Call Option @ 542 02/10/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2021	02/10/2023	538	291,642	542		15,139		17,503		17,503	2,364						
SGIXSMPA IDX Call Option @ 544 02/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2021	02/13/2023	642	349,014	544		17,942		22,103		22,103	4,161						
SGIXSMPA IDX Call Option @ 542 02/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/18/2021	02/13/2023	150	81,337	542		4,262		5,717		5,717	1,455						
SGIXSMPA IDX Call Option @ 537 02/14/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2021	02/14/2023	145	77,651	537		6,258		4,777		4,777	(1,482)						
SGIXSMPA IDX Call Option @ 537 02/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2021	02/16/2023	831	446,292	537		21,004		28,072		28,072	7,068						
SPX IDX Call Option @ 3932 02/16/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	02/24/2021	02/16/2023	51	202,163	3932		22,756		50,378		50,378	27,622						
SPX IDX Call Option @ 4169 02/16/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	02/24/2021	02/16/2023	54	224,310	4169		(16,488)		(42,658)		(42,658)	(26,170)						
SPX IDX Call Option @ 3933 02/16/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	02/24/2021	02/16/2023	54	211,613	3933		23,784		52,676		52,676	28,892						
SGIXSMPA IDX Call Option @ 540 02/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2021	02/17/2023	1,392	751,741	540		34,373		46,176		46,176	11,802						
SGIXSMPA IDX Call Option @ 533 02/21/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2021	02/21/2023	17	9,124	533		450		597		597	146						
SGIXSMPA IDX Call Option @ 541 02/21/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2021	02/21/2023	120	65,047	541		2,965		3,831		3,831	866						
SGIXSMPA IDX Call Option @ 527 02/22/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/04/2021	02/22/2023	87	45,953	527		2,080		3,301		3,301	1,220						

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SGIXSMPA IDX Call Option @ 527 02/23/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/04/2021	02/23/2023	592	311,637	527		14,217		21,316		21,316	7,099						
SPX IDX Call Option @ 3860 02/23/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/04/2021	02/23/2023	9	36,052	3860		3,891		9,725		9,725	5,834						
SGIXSMPA IDX Call Option @ 529 02/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/04/2021	02/24/2023	819	433,061	529		19,340		29,962		29,962	10,622						
SPX IDX Call Option @ 3855 02/24/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/04/2021	02/24/2023	79	303,630	3855		33,066		82,350		82,350	49,284						
SPX IDX Call Option @ 4041 02/24/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/04/2021	02/24/2023	79	318,248	4041		(24,327)		(70,584)		(70,584)	(46,257)						
SPX IDX Call Option @ 3415 02/24/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/04/2020	02/24/2023	116	395,743	3415	23,090			164,471		164,471	94,226						
SGIXSMPA IDX Call Option @ 509 02/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/04/2021	02/27/2023	1,361	693,026	509		38,455		73,428		73,428	34,972						
SGIXSMPA IDX Call Option @ 518 02/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/04/2021	02/27/2023	116	59,920	518		3,009		5,170		5,170	2,161						
SGIXSMPA IDX Call Option @ 523 03/01/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/10/2021	03/01/2023	1,084	566,826	523		30,109		42,130		42,130	12,021						
SPX IDX Call Option @ 3898 03/01/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	03/10/2021	03/01/2023	117	457,826	3898		50,904		118,989		118,989	68,086						
SPX IDX Call Option @ 3902 03/01/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	03/10/2021	03/01/2023	54	209,918	3902		23,193		54,321		54,321	31,129						
SPX IDX Call Option @ 4117 03/01/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	03/10/2021	03/01/2023	54	221,468	4117		(16,065)		(45,158)		(45,158)	(29,093)						
SGIXSMPA IDX Call Option @ 521 03/02/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/10/2021	03/02/2023	112	58,503	521		3,189		5,436		5,436	2,247						
SGIXSMPA IDX Call Option @ 516 03/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/10/2021	03/03/2023	213	110,191	516		6,285		10,405		10,405	4,120						
SGIXSMPA IDX Call Option @ 512 03/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/10/2021	03/06/2023	474	242,350	512		14,481		23,121		23,121	8,641						
SGIXSMPA IDX Call Option @ 520 03/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/10/2021	03/06/2023	28	14,747	520		807		1,386		1,386	579						
SGIXSMPA IDX Call Option @ 522 03/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2021	03/06/2023	187	97,602	522		8,954		7,428		7,428	(1,526)						
SPX IDX Call Option @ 3097 03/07/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/19/2020	03/07/2023	129	400,274	3097	28,340			220,228		220,228	113,381						
SGIXSMPA IDX Call Option @ 522 03/08/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/18/2021	03/08/2023	1,419	739,910	522		41,306		57,310		57,310	16,004						
SGIXSMPA IDX Call Option @ 523 03/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/18/2021	03/09/2023	565	295,558	523		16,191		23,271		23,271	7,080						
SPX IDX Call Option @ 3871 03/09/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/18/2021	03/09/2023	54	207,854	3871		25,564		55,727		55,727	30,163						
SPX IDX Call Option @ 3946 03/09/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/18/2021	03/09/2023	61	239,415	3946		26,379		59,303		59,303	32,925						
SPX IDX Call Option @ 4085 03/09/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/18/2021	03/09/2023	54	219,347	4085		(19,001)		(46,569)		(46,569)	(27,568)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SGIXSMPA IDX Call Option @ 526 03/10/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/18/2021	03/10/2023	335	175,965	526		9,413		13,859		13,859	4,446						
SGIXSMPA IDX Call Option @ 527 03/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/18/2021	03/13/2023	28	14,760	527		785		1,310		1,310	525						
SGIXSMPA IDX Call Option @ 532 03/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2021	03/15/2023	1,677	891,660	532		48,073		68,925		68,925	20,851						
SGIXSMPA IDX Call Option @ 531 03/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2021	03/16/2023	599	317,981	531		17,231		22,680		22,680	5,449						
SPX IDX Call Option @ 4137 03/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2021	03/16/2023	102	420,783	4137		(30,557)		(84,548)		(84,548)	(53,991)						
SPX IDX Call Option @ 3952 03/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2021	03/16/2023	102	402,036	3952		41,315		99,245		99,245	57,931						
SPX IDX Call Option @ 3989 03/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2021	03/16/2023	42	165,808	3989		16,108		39,357		39,357	23,249						
SGIXSMPA IDX Call Option @ 530 03/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2021	03/17/2023	8	4,302	530		235		315		315	80						
SGIXSMPA IDX Call Option @ 528 03/20/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2021	03/20/2023	163	85,779	528		4,832		6,313		6,313	1,480						
SGIXSMPA IDX Call Option @ 528 03/20/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2021	03/20/2023	281	148,536	528		8,339		10,905		10,905	2,565						
SGIXSMPA IDX Call Option @ 534 03/20/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2021	03/20/2023	362	193,178	534		15,036		12,989		12,989	(2,047)						
SPX IDX Call Option @ 2577 03/20/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE409TV8Y57VW369	04/02/2020	03/20/2023	261	671,652	2577	95,313			569,595		569,595	249,964						
SGIXSMPA IDX Call Option @ 534 03/22/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2021	03/22/2023	51	27,431	534		1,714		1,879		1,879	165						
SGIXSMPA IDX Call Option @ 532 03/23/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2021	03/23/2023	558	296,773	532		18,852		19,705		19,705	853						
SPX IDX Call Option @ 3932 03/23/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/01/2021	03/23/2023	35	138,062	3932		15,540		34,934		34,934	19,394						
SPX IDX Call Option @ 4123 03/23/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/01/2021	03/23/2023	35	144,752	4123		(11,640)		(29,679)		(29,679)	(18,039)						
SPX IDX Call Option @ 3964 03/23/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/01/2021	03/23/2023	36	143,100	3964		15,358		35,004		35,004	19,646						
SGIXSMPA IDX Call Option @ 531 03/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2021	03/24/2023	95	50,575	531		3,246		3,549		3,549	303						
SGIXSMPA IDX Call Option @ 537 03/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2021	03/27/2023	1,111	596,049	537		36,244		41,571		41,571	5,327						
SGIXSMPA IDX Call Option @ 551 03/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2021	03/27/2023	1,319	727,080	551		38,313		48,716		48,716	10,403						
SGIXSMPA IDX Call Option @ 556 03/29/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2021	03/29/2023	559	310,556	556		16,715		19,412		19,412	2,697						
SPX IDX Call Option @ 3964 03/29/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2021	03/29/2023	51	202,263	3964		24,936		49,597		49,597	24,661						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 4160 03/29/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2021	03/29/2023	51	212,228	4160		(18,258)		(41,843)		(41,843)	(23,585)						
SGIXSMPA IDX Call Option @ 552 03/30/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2021	03/30/2023	1,070	590,048	552		33,096		34,908		34,908	1,812						
SPX IDX Call Option @ 3995 03/30/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2021	03/30/2023	78	312,074	3995		36,219		74,052		74,052	37,833						
SGIXSMPA IDX Call Option @ 551 03/31/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2021	03/31/2023	65	35,951	551		2,035		2,113		2,113	78						
SGIXSMPA IDX Call Option @ 562 04/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2021	04/03/2023	310	174,228	562		11,197		9,726		9,726	(1,471)						
SPX IDX Call Option @ 4275 04/04/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2021	04/04/2023	63	269,429	4275		(21,017)		(46,431)		(46,431)	(25,415)						
SPX IDX Call Option @ 4078 04/04/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2021	04/04/2023	63	256,990	4078		28,750		55,825		55,825	27,075						
SPX IDX Call Option @ 2920 04/04/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	04/16/2020	04/04/2023	186	544,448	2920	61,999			349,022		349,022	169,481						
SGIXSMPA IDX Call Option @ 562 04/05/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2021	04/05/2023	759	426,155	562		23,017		24,279		24,279	1,262						
SPX IDX Call Option @ 4117 04/05/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2021	04/05/2023	100	410,219	4117		42,647		85,271		85,271	42,625						
SGIXSMPA IDX Call Option @ 562 04/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2021	04/06/2023	690	387,414	562		20,920		20,677		20,677	(243)						
SGIXSMPA IDX Call Option @ 564 04/10/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2021	04/10/2023	183	102,928	564		5,471		4,880		4,880	(591)						
SGIXSMPA IDX Call Option @ 559 04/10/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2021	04/10/2023	50	27,734	559		1,543		1,387		1,387	(155)						
SGIXSMPA IDX Call Option @ 566 04/12/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/21/2021	04/12/2023	951	538,439	566		35,767		27,075		27,075	(8,692)						
SGIXSMPA IDX Call Option @ 567 04/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/21/2021	04/13/2023	45	25,353	567		1,670		1,227		1,227	(443)						
SPX IDX Call Option @ 4143 04/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/21/2021	04/13/2023	93	383,455	4143		39,739		77,753		77,753	38,014						
SPX IDX Call Option @ 4357 04/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/21/2021	04/13/2023	93	403,206	4357		(28,311)		(63,149)		(63,149)	(34,838)						
SPX IDX Call Option @ 4204 04/14/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/21/2021	04/14/2023	56	235,441	4204		22,535		44,534		44,534	21,999						
SGIXSMPA IDX Call Option @ 587 04/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/21/2021	04/17/2023	184	107,654	587		5,993		4,335		4,335	(1,658)						
SGIXSMPA IDX Call Option @ 579 04/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/21/2021	04/17/2023	250	144,547	579		8,621		6,753		6,753	(1,868)						
SGIXSMPA IDX Call Option @ 584 04/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2021	04/17/2023	10	6,082	584		323		255		255	(68)						
SGIXSMPA IDX Call Option @ 584 04/19/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/28/2021	04/19/2023	832	486,280	584		25,862		20,932		20,932	(4,930)						
SPX IDX Call Option @ 4160 04/19/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	04/28/2021	04/19/2023	52	214,869	4160		22,533		42,884		42,884	20,351						

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SGIXSMPA IDX Call Option @ 588 04/20/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/28/2021	04/20/2023	364	214,380	588		10,979		8,876		8,876	(2,103)						
SPX IDX Call Option @ 3071 04/20/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	05/01/2020	04/20/2023	98	299,716	3071	29,375			169,769		169,769	86,286						
SPX IDX Call Option @ 4136 04/20/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	04/28/2021	04/20/2023	95	393,000	4136		42,670		80,638		80,638	37,968						
SPX IDX Call Option @ 4337 04/20/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	04/28/2021	04/20/2023	95	412,056	4337		(30,483)		(66,524)		(66,524)	(36,041)						
SGIXSMPA IDX Call Option @ 594 04/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/28/2021	04/24/2023	284	168,442	594		8,227		6,928		6,928	(1,299)						
SGIXSMPA IDX Call Option @ 590 04/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/28/2021	04/24/2023	334	197,013	590		9,927		8,312		8,312	(1,615)						
SGIXSMPA IDX Call Option @ 589 04/26/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/05/2021	04/26/2023	539	317,841	589		17,753		14,719		14,719	(3,034)						
SGIXSMPA IDX Call Option @ 589 04/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/05/2021	04/27/2023	652	384,221	589		21,533		17,595		17,595	(3,938)						
SPX IDX Call Option @ 4257 04/27/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/05/2021	04/27/2023	39	166,361	4257		14,538		29,783		29,783	15,245						
SPX IDX Call Option @ 4193 04/27/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/05/2021	04/27/2023	42	174,288	4193		16,864		33,663		33,663	16,799						
SPX IDX Call Option @ 4420 04/27/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/05/2021	04/27/2023	42	183,744	4420		(11,837)		(26,803)		(26,803)	(14,966)						
SGIXSMPA IDX Call Option @ 596 05/01/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/05/2021	05/01/2023	883	526,235	596		27,711		22,072		22,072	(5,640)						
SGIXSMPA IDX Call Option @ 594 05/01/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/05/2021	05/01/2023	56	33,528	594		1,810		1,166		1,166	(644)						
SGIXSMPA IDX Call Option @ 602 05/01/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2021	05/01/2023	225	135,338	602		6,028		4,408		4,408	(1,621)						
SPX IDX Call Option @ 3115 05/01/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	05/14/2020	05/01/2023	82	255,178	3115	21,833			139,647		139,647	71,880						
SGIXSMPA IDX Call Option @ 602 05/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2021	05/03/2023	1,680	1,011,216	602		49,148		33,932		33,932	(15,217)						
SPX IDX Call Option @ 4229 05/03/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	05/12/2021	05/03/2023	92	389,799	4229		31,447		72,451		72,451	41,003						
SGIXSMPA IDX Call Option @ 603 05/04/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2021	05/04/2023	565	340,594	603		16,345		11,462		11,462	(4,882)						
SPX IDX Call Option @ 4195 05/04/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	05/12/2021	05/04/2023	62	258,532	4195		22,120		50,016		50,016	27,896						
SPX IDX Call Option @ 4415 05/04/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	05/12/2021	05/04/2023	62	272,075	4415		(15,152)		(40,205)		(40,205)	(25,052)						
SGIXSMPA IDX Call Option @ 601 05/05/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2021	05/05/2023	23	13,711	601		672		471		471	(201)						
SGIXSMPA IDX Call Option @ 611 05/08/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/12/2021	05/08/2023	385	235,058	611		10,543		7,257		7,257	(3,286)						
SGIXSMPA IDX Call Option @ 622 05/10/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/19/2021	05/10/2023	118	73,504	622		2,972		1,835		1,835	(1,137)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 4176 05/10/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/19/2021	05/10/2023	68	284,824	4176		25,638		56,537		56,537	30,899						
SPX IDX Call Option @ 4248 05/10/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/19/2021	05/10/2023	74	314,487	4248		25,077		57,385		57,385	32,308						
SPX IDX Call Option @ 4393 05/10/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/19/2021	05/10/2023	68	299,670	4393		(17,958)		(45,735)		(45,735)	(27,777)						
SGIXSMPA IDX Call Option @ 609 05/11/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/19/2021	05/11/2023	155	94,593	609		4,367		2,970		2,970	(1,398)						
SGIXSMPA IDX Call Option @ 587 05/12/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/19/2021	05/12/2023	92	54,285	587		3,063		2,146		2,146	(917)						
SPX IDX Call Option @ 3140 05/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/29/2020	05/15/2023	27	85,969	3140	10,075			46,165		46,165	23,921						
SGIXSMPA IDX Call Option @ 603 05/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/19/2021	05/15/2023	12	7,341	603		359		251		251	(108)						
SGIXSMPA IDX Call Option @ 600 05/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/19/2021	05/15/2023	186	111,771	600		5,638		3,632		3,632	(2,006)						
SGIXSMPA IDX Call Option @ 601 05/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2021	05/15/2023	28	17,010	601		783		566		566	(217)						
SGIXSMPA IDX Call Option @ 601 05/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/26/2021	05/17/2023	1,558	936,543	601		48,906		32,065		32,065	(16,841)						
SGIXSMPA IDX Call Option @ 599 05/18/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/26/2021	05/18/2023	400	239,821	599		12,810		8,869		8,869	(3,940)						
SPX IDX Call Option @ 4156 05/18/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	05/26/2021	05/18/2023	97	402,623	4156		41,567		82,078		82,078	40,511						
SPX IDX Call Option @ 4142 05/18/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	05/26/2021	05/18/2023	64	264,782	4142		27,941		54,829		54,829	26,888						
SPX IDX Call Option @ 4387 05/18/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	05/26/2021	05/18/2023	64	280,397	4387		(18,845)		(43,427)		(43,427)	(24,582)						
SGIXSMPA IDX Call Option @ 597 05/19/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/26/2021	05/19/2023	343	204,994	597		11,104		7,659		7,659	(3,445)						
SGIXSMPA IDX Call Option @ 601 05/22/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/26/2021	05/22/2023	67	40,432	601		2,123		1,462		1,462	(661)						
SGIXSMPA IDX Call Option @ 602 05/22/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/26/2021	05/22/2023	1,842	1,108,335	602		57,911		40,702		40,702	(17,209)						
SPX IDX Call Option @ 4198 05/23/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	06/03/2021	05/23/2023	107	448,036	4198		43,717		87,342		87,342	43,625						
SPX IDX Call Option @ 4581 05/23/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	06/03/2021	05/23/2023	107	488,879	4581		(23,189)		(58,676)		(58,676)	(35,487)						
SGIXSMPA IDX Call Option @ 603 05/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2021	05/24/2023	338	203,741	603		10,692		7,927		7,927	(2,765)						
SPX IDX Call Option @ 4229 05/25/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	06/03/2021	05/25/2023	75	318,955	4229		29,584		60,082		60,082	30,498						
SGIXSMPA IDX Call Option @ 601 05/30/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2021	05/30/2023	256	153,941	601		8,244		6,143		6,143	(2,101)						
SGIXSMPA IDX Call Option @ 603 05/30/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/03/2021	05/30/2023	925	557,640	603		29,442		21,230		21,230	(8,212)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 3326 05/30/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	06/11/2020	05/30/2023	22	73,007	3326	6,571			33,533		33,533	18,424						
SGIXSMPA IDX Call Option @ 599 06/01/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/10/2021	06/01/2023	98	58,814	599		3,341		1,775		1,775	(1,565)						
SPX IDX Call Option @ 4271 06/01/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/10/2021	06/01/2023	40	170,549	4271		15,543		30,717		30,717	15,174						
SGIXSMPA IDX Call Option @ 602 06/02/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/10/2021	06/02/2023	367	221,325	602		12,208		7,781		7,781	(4,427)						
SPX IDX Call Option @ 4206 06/02/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/10/2021	06/02/2023	33	140,403	4206		14,228		27,285		27,285	13,057						
SPX IDX Call Option @ 4452 06/02/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/10/2021	06/02/2023	33	148,619	4452		(9,558)		(21,415)		(21,415)	(11,857)						
SGIXSMPA IDX Call Option @ 605 06/05/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/10/2021	06/05/2023	39	23,854	605		1,291		813		813	(477)						
SGIXSMPA IDX Call Option @ 611 06/05/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/10/2021	06/05/2023	151	92,169	611		4,737		2,965		2,965	(1,772)						
SGIXSMPA IDX Call Option @ 606 06/07/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2021	06/07/2023	1,576	954,592	606		49,957		33,879		33,879	(16,077)						
SGIXSMPA IDX Call Option @ 604 06/08/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2021	06/08/2023	58	35,138	604		1,866		1,259		1,259	(607)						
SPX IDX Call Option @ 3470 06/08/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	06/18/2020	06/08/2023	9	31,925	3470	2,548			12,949		12,949	7,454						
SPX IDX Call Option @ 4231 06/08/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/16/2021	06/08/2023	64	271,849	4231		26,756		51,527		51,527	24,771						
SPX IDX Call Option @ 4478 06/08/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/16/2021	06/08/2023	64	287,703	4478		(17,730)		(40,302)		(40,302)	(22,572)						
SPX IDX Call Option @ 4263 06/09/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/16/2021	06/09/2023	84	358,322	4263		33,505		65,479		65,479	31,974						
SGIXSMPA IDX Call Option @ 611 06/12/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2021	06/12/2023	122	74,793	611		3,760		2,356		2,356	(1,404)						
SGIXSMPA IDX Call Option @ 613 06/12/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/16/2021	06/12/2023	1,177	721,610	613		35,454		22,571		22,571	(12,883)						
SGIXSMPA IDX Call Option @ 612 06/14/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2021	06/14/2023	1,475	903,321	612		35,552		28,597		28,597	(6,955)						
SPX IDX Call Option @ 4268 06/14/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/23/2021	06/14/2023	102	435,980	4268		40,229		79,512		79,512	39,283						
SGIXSMPA IDX Call Option @ 613 06/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2021	06/15/2023	983	602,277	613		23,657		19,270		19,270	(4,387)						
SPX IDX Call Option @ 3376 06/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/25/2020	06/16/2023	6	18,770	3376	2,475			8,286		8,286	4,618						
SGIXSMPA IDX Call Option @ 592 06/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2021	06/16/2023	615	364,157	592		17,489		14,945		14,945	(2,544)						
SPX IDX Call Option @ 4453 06/16/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/23/2021	06/16/2023	50	224,245	4453		(14,546)		(32,660)		(32,660)	(18,114)						
SPX IDX Call Option @ 4204 06/16/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/23/2021	06/16/2023	50	211,729	4204		21,690		41,576		41,576	19,886						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SGIXSMPA IDX Call Option @ 563 06/19/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2021	06/19/2023	605	341,056	563		21,415		21,120		21,120	(295)						
SGIXSMPA IDX Call Option @ 591 06/19/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2021	06/19/2023	145	85,555	591		4,177		3,571		3,571	(607)						
SGIXSMPA IDX Call Option @ 585 06/21/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/28/2021	06/21/2023	1,502	877,922	585		46,725		42,211		42,211	(4,514)						
SPX IDX Call Option @ 4241 06/21/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	06/28/2021	06/21/2023	42	178,784	4241		18,087		33,786		33,786	15,699						
SPX IDX Call Option @ 4448 06/21/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	06/28/2021	06/21/2023	42	187,536	4448		(13,041)		(27,586)		(27,586)	(14,545)						
SGIXSMPA IDX Call Option @ 586 06/22/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/28/2021	06/22/2023	202	118,237	586		6,225		5,677		5,677	(548)						
SPX IDX Call Option @ 3402 06/22/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	07/02/2020	06/22/2023	13	42,938	3402	3,917			18,550		18,550	10,423						
SPX IDX Call Option @ 4249 06/22/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	06/28/2021	06/22/2023	71	300,935	4249		30,079		56,340		56,340	26,261						
SGIXSMPA IDX Call Option @ 581 06/23/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/28/2021	06/23/2023	63	36,859	581		2,038		1,925		1,925	(112)						
SGIXSMPA IDX Call Option @ 586 06/26/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/28/2021	06/26/2023	215	126,271	586		6,628		6,310		6,310	(318)						
SGIXSMPA IDX Call Option @ 582 06/26/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/28/2021	06/26/2023	372	216,507	582		11,791		11,368		11,368	(423)						
SGIXSMPA IDX Call Option @ 587 06/28/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2021	06/28/2023	826	484,477	587		27,126		23,600		23,600	(3,527)						
SPX IDX Call Option @ 4325 06/28/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/06/2021	06/28/2023	22	93,940	4325		9,276		16,160		16,160	6,884						
SGIXSMPA IDX Call Option @ 586 06/29/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2021	06/29/2023	1,470	860,830	586		48,706		43,814		43,814	(4,892)						
SGIXSMPA IDX Call Option @ 586 06/30/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2021	06/30/2023	19	10,922	586		618		472		472	(146)						
SPX IDX Call Option @ 4323 06/30/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/06/2021	06/30/2023	56	240,551	4323		23,886		41,559		41,559	17,673						
SPX IDX Call Option @ 4565 06/30/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/06/2021	06/30/2023	56	254,054	4565		(16,090)		(32,311)		(32,311)	(16,222)						
SGIXSMPA IDX Call Option @ 591 07/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2021	07/03/2023	953	562,906	591		30,380		24,188		24,188	(6,192)						
SGIXSMPA IDX Call Option @ 589 07/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/07/2021	07/03/2023	1,022	601,586	589		33,135		22,330		22,330	(10,805)						
SPX IDX Call Option @ 3396 07/03/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	07/09/2020	07/03/2023	48	164,250	3396	14,260			71,557		71,557	40,067						
SGIXSMPA IDX Call Option @ 590 07/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/12/2021	07/06/2023	176	104,056	590		5,892		4,676		4,676	(1,216)						
SPX IDX Call Option @ 4353 07/06/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/12/2021	07/06/2023	39	167,800	4353		16,649		28,081		28,081	11,432						
SPX IDX Call Option @ 4397 07/06/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/12/2021	07/06/2023	77	336,531	4397		31,604		53,357		53,357	21,753						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 4608 07/06/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/12/2021	07/06/2023	39	177,645	4608		(11,429)		(21,432)		(21,432)	(10,003)						
SGIXSMPA IDX Call Option @ 596 07/07/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/12/2021	07/07/2023	1,614	961,215	596		51,832		40,702		40,702	(11,131)						
SGIXSMPA IDX Call Option @ 599 07/10/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/12/2021	07/10/2023	62	36,833	599		1,934		1,442		1,442	(492)						
SGIXSMPA IDX Call Option @ 588 07/10/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/12/2021	07/10/2023	164	96,776	588		5,572		4,468		4,468	(1,104)						
SGIXSMPA IDX Call Option @ 600 07/12/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/19/2021	07/12/2023	901	540,807	600		24,862		19,993		19,993	(4,869)						
SPX IDX Call Option @ 4382 07/12/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/19/2021	07/12/2023	194	850,666	4382		69,489		137,956		137,956	68,466						
SGIXSMPA IDX Call Option @ 595 07/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/19/2021	07/13/2023	2,638	1,570,086	595		75,791		60,673		60,673	(15,117)						
SPX IDX Call Option @ 3473 07/13/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	07/23/2020	07/13/2023	26	88,871	3473	8,541			36,278		36,278	20,812						
SGIXSMPA IDX Call Option @ 599 07/14/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/19/2021	07/14/2023	1,740	1,041,957	599		48,620		41,496		41,496	(7,124)						
SPX IDX Call Option @ 4590 07/14/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/19/2021	07/14/2023	21	96,472	4590		(5,188)		(12,029)		(12,029)	(6,841)						
SPX IDX Call Option @ 4359 07/14/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/19/2021	07/14/2023	21	91,624	4359		7,796		15,306		15,306	7,510						
SGIXSMPA IDX Call Option @ 603 07/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/19/2021	07/17/2023	46	27,559	603		1,242		1,029		1,029	(213)						
SGIXSMPA IDX Call Option @ 602 07/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/19/2021	07/17/2023	123	73,843	602		3,362		2,878		2,878	(484)						
SGIXSMPA IDX Call Option @ 589 07/19/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/26/2021	07/19/2023	945	557,090	589		33,893		25,249		25,249	(8,644)						
SPX IDX Call Option @ 4410 07/19/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/26/2021	07/19/2023	76	333,329	4410		32,984		52,522		52,522	19,538						
SGIXSMPA IDX Call Option @ 600 07/20/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/26/2021	07/20/2023	148	89,035	600		4,932		3,549		3,549	(1,383)						
SPX IDX Call Option @ 3548 07/20/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	07/30/2020	07/20/2023	8	26,896	3548	2,197			10,288		10,288	6,047						
SPX IDX Call Option @ 4577 07/20/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/26/2021	07/20/2023	49	226,403	4577		(16,610)		(28,849)		(28,849)	(12,239)						
SPX IDX Call Option @ 4325 07/20/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/26/2021	07/20/2023	49	213,906	4325		24,005		37,354		37,354	13,349						
SGIXSMPA IDX Call Option @ 600 07/21/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/26/2021	07/21/2023	1,097	658,125	600		36,544		26,808		26,808	(9,736)						
SGIXSMPA IDX Call Option @ 608 07/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/26/2021	07/24/2023	731	444,494	608		22,986		16,801		16,801	(6,185)						
SGIXSMPA IDX Call Option @ 601 07/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/26/2021	07/24/2023	208	125,089	601		6,908		5,115		5,115	(1,793)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SGIXSMPA IDX Call Option @ 607 07/26/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/02/2021	07/26/2023	219	132,599	607		7,160		5,217		5,217	(1,943)						
SPX IDX Call Option @ 4436 07/26/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/02/2021	07/26/2023	67	296,171	4436		27,522		45,436		45,436	17,914						
SGIXSMPA IDX Call Option @ 611 07/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/02/2021	07/27/2023	30	18,439	611		960		688		688	(272)						
SPX IDX Call Option @ 3541 07/27/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	08/06/2020	07/27/2023	12	42,278	3541	4,124			16,310		16,310	9,554						
SGIXSMPA IDX Call Option @ 606 07/28/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/02/2021	07/28/2023	1,883	1,140,356	606		62,271		44,724		44,724	(17,547)						
SPX IDX Call Option @ 4647 07/28/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/02/2021	07/28/2023	27	126,583	4647		(7,952)		(14,792)		(14,792)	(6,840)						
SPX IDX Call Option @ 4405 07/28/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/02/2021	07/28/2023	27	119,982	4405		11,733		19,161		19,161	7,427						
SGIXSMPA IDX Call Option @ 611 07/31/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/02/2021	07/31/2023	1,140	695,885	611		36,502		22,778		22,778	(13,723)						
SGIXSMPA IDX Call Option @ 611 07/31/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/02/2021	07/31/2023	734	448,474	611		23,410		16,880		16,880	(6,529)						
SGIXSMPA IDX Call Option @ 610 08/02/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/09/2021	08/02/2023	1,039	633,479	610		32,828		22,242		22,242	(10,586)						
SPX IDX Call Option @ 4446 08/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/09/2021	08/03/2023	48	213,091	4446		20,846		32,505		32,505	11,659						
SGIXSMPA IDX Call Option @ 616 08/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/09/2021	08/03/2023	1,321	813,439	616		39,981		26,512		26,512	(13,470)						
SPX IDX Call Option @ 4648 08/04/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/09/2021	08/04/2023	43	199,732	4648		(13,634)		(23,459)		(23,459)	(9,825)						
SPX IDX Call Option @ 4415 08/04/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/09/2021	08/04/2023	43	189,722	4415		19,920		30,064		30,064	10,144						
SGIXSMPA IDX Call Option @ 606 08/04/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/09/2021	08/04/2023	1,378	835,129	606		44,804		31,345		31,345	(13,460)						
SPX IDX Call Option @ 3604 08/04/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	08/13/2020	08/04/2023	2	7,821	3604	739			2,857		2,857	1,707						
SGIXSMPA IDX Call Option @ 609 08/07/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/09/2021	08/07/2023	749	456,099	609		23,863		16,376		16,376	(7,486)						
SGIXSMPA IDX Call Option @ 611 08/07/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/09/2021	08/07/2023	94	57,555	611		2,956		2,048		2,048	(908)						
SGIXSMPA IDX Call Option @ 610 08/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/17/2021	08/09/2023	634	387,077	610		23,649		13,634		13,634	(10,015)						
SGIXSMPA IDX Call Option @ 612 08/10/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/17/2021	08/10/2023	1,844	1,128,956	612		67,884		38,581		38,581	(29,303)						
SPX IDX Call Option @ 4446 08/10/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/16/2021	08/10/2023	50	222,885	4446		22,525		34,166		34,166	11,641						
SPX IDX Call Option @ 4488 08/10/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/16/2021	08/10/2023	73	328,906	4488		31,434		47,857		47,857	16,423						
SPX IDX Call Option @ 4651 08/10/23	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/16/2021	08/10/2023	50	233,131	4651		(16,803)		(27,452)		(27,452)	(10,649)						

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SGIXSMPA IDX Call Option @ 620 08/11/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/17/2021	08/11/2023	186	115,237	620		6,500		3,648		3,648	(2,851)						
SGIXSMPA IDX Call Option @ 627 08/14/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/17/2021	08/14/2023	697	436,978	627		23,215		11,766		11,766	(11,449)						
SGIXSMPA IDX Call Option @ 621 08/14/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/17/2021	08/14/2023	850	528,222	621		29,492		15,662		15,662	(13,830)						
SPX IDX Call Option @ 3670 08/14/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	08/20/2020	08/14/2023	14	50,017	3670	4,241			17,271		17,271	10,535						
SGIXSMPA IDX Call Option @ 637 08/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/23/2021	08/16/2023	1,322	841,607	637		43,432		21,251		21,251	(22,181)						
SPX IDX Call Option @ 4457 08/16/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/23/2021	08/16/2023	107	477,824	4457		49,323		72,613		72,613	23,290						
SGIXSMPA IDX Call Option @ 635 08/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/23/2021	08/17/2023	565	358,665	635		18,826		9,366		9,366	(9,460)						
SPX IDX Call Option @ 3686 08/17/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	08/27/2020	08/17/2023	6	23,703	3686	2,366			8,068		8,068	4,947						
SPX IDX Call Option @ 4621 08/17/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/23/2021	08/17/2023	57	264,602	4621		(20,471)		(32,635)		(32,635)	(12,164)						
SPX IDX Call Option @ 4420 08/17/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/23/2021	08/17/2023	57	253,069	4420		27,604		40,263		40,263	12,658						
SGIXSMPA IDX Call Option @ 620 08/18/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/23/2021	08/18/2023	1,161	720,100	620		42,733		22,932		22,932	(19,801)						
SGIXSMPA IDX Call Option @ 634 08/21/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/23/2021	08/21/2023	709	449,643	634		23,875		12,130		12,130	(11,745)						
SGIXSMPA IDX Call Option @ 632 08/23/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/30/2021	08/23/2023	1,571	992,696	632		53,839		28,478		28,478	(25,361)						
SGIXSMPA IDX Call Option @ 629 08/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/30/2021	08/24/2023	626	393,530	629		21,932		12,007		12,007	(9,925)						
SPX IDX Call Option @ 4690 08/24/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/30/2021	08/24/2023	111	522,837	4690		(38,542)		(59,126)		(59,126)	(20,584)						
SPX IDX Call Option @ 4485 08/24/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/30/2021	08/24/2023	111	499,996	4485		53,742		73,843		73,843	20,101						
SGIXSMPA IDX Call Option @ 630 08/25/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/30/2021	08/25/2023	40	25,261	630		1,392		757		757	(635)						
SPX IDX Call Option @ 4540 08/25/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/30/2021	08/25/2023	134	608,383	4540		60,475		83,971		83,971	23,496						
SGIXSMPA IDX Call Option @ 626 08/28/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/30/2021	08/28/2023	323	202,177	626		11,577		6,431		6,431	(5,147)						
SGIXSMPA IDX Call Option @ 631 08/28/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/30/2021	08/28/2023	977	616,265	631		33,864		18,379		18,379	(15,485)						
SPX IDX Call Option @ 3787 08/28/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	09/03/2020	08/28/2023	24	91,799	3787	8,145			28,563		28,563	18,075						
SGIXSMPA IDX Call Option @ 635 08/30/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/07/2021	08/30/2023	2,885	1,831,476	635		89,780		46,465		46,465	(43,315)						

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SGIXSMPA IDX Call Option @ 635 08/31/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/07/2021	08/31/2023	884	561,518	635		27,399		13,960		13,960	(13,439)						
SPX IDX Call Option @ 4542 08/31/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/07/2021	08/31/2023	146	665,249	4542		67,675		92,030		92,030	24,355						
SPX IDX Call Option @ 4781 08/31/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/07/2021	08/31/2023	64	307,053	4781		(20,878)		(30,757)		(30,757)	(9,879)						
SPX IDX Call Option @ 4527 08/31/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/07/2021	08/31/2023	64	290,733	4527		30,398		40,973		40,973	10,575						
SGIXSMPA IDX Call Option @ 640 09/01/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/07/2021	09/01/2023	846	541,443	640		25,429		11,601		11,601	(13,829)						
SPX IDX Call Option @ 3844 09/01/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	09/11/2020	09/01/2023	0	1,307	3844	87			386		386	249						
SGIXSMPA IDX Call Option @ 643 09/05/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/07/2021	09/05/2023	98	63,137	643		2,888		1,526		1,526	(1,362)						
SGIXSMPA IDX Call Option @ 622 09/05/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/13/2021	09/05/2023	202	125,724	622		6,140		4,039		4,039	(2,101)						
SGIXSMPA IDX Call Option @ 622 09/07/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/13/2021	09/07/2023	2,373	1,474,987	622		72,205		48,713		48,713	(23,493)						
SPX IDX Call Option @ 4526 09/07/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/13/2021	09/07/2023	136	616,780	4526		58,603		87,584		87,584	28,980						
SGIXSMPA IDX Call Option @ 635 09/08/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/13/2021	09/08/2023	2,461	1,563,850	635		67,498		42,913		42,913	(24,586)						
SPX IDX Call Option @ 4707 09/08/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/13/2021	09/08/2023	35	162,912	4707		(11,387)		(18,261)		(18,261)	(6,874)						
SPX IDX Call Option @ 4499 09/08/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/13/2021	09/08/2023	35	155,711	4499		15,396		22,865		22,865	7,469						
SGIXSMPA IDX Call Option @ 617 09/11/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/13/2021	09/11/2023	224	138,070	617		7,081		4,683		4,683	(2,397)						
SPX IDX Call Option @ 3637 09/11/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	09/18/2020	09/11/2023	14	52,012	3637	4,724			18,650		18,650	11,212						
SGIXSMPA IDX Call Option @ 616 09/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/20/2021	09/13/2023	1,319	812,661	616		37,358		26,700		26,700	(10,658)						
SGIXSMPA IDX Call Option @ 614 09/14/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/20/2021	09/14/2023	1,052	646,106	614		30,342		23,205		23,205	(7,137)						
SPX IDX Call Option @ 4454 09/14/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/20/2021	09/14/2023	43	192,859	4454		17,443		30,039		30,039	12,596						
SPX IDX Call Option @ 4695 09/14/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/20/2021	09/14/2023	43	203,303	4695		(11,764)		(23,296)		(23,296)	(11,532)						
SPX IDX Call Option @ 4470 09/14/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/20/2021	09/14/2023	152	680,539	4470		60,082		103,964		103,964	43,883						
SGIXSMPA IDX Call Option @ 616 09/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/20/2021	09/15/2023	955	588,589	616		27,044		20,728		20,728	(6,317)						
SPX IDX Call Option @ 3685 09/15/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	09/24/2020	09/15/2023	25	93,123	3685	6,755			32,017		32,017	19,545						
SGIXSMPA IDX Call Option @ 609 09/18/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/20/2021	09/18/2023	649	395,349	609		19,515		15,096		15,096	(4,418)						

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SGIXSMPA IDX Call Option @ 614 09/18/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/20/2021	09/18/2023	1,610	988,761	614		46,566		35,221		35,221	(11,345)						
SGIXSMPA IDX Call Option @ 604 09/18/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/27/2021	09/18/2023	419	253,154	604		13,422		10,237		10,237	(3,185)						
SGIXSMPA IDX Call Option @ 604 09/20/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/27/2021	09/20/2023	2,931	1,770,052	604		93,996		73,189		73,189	(20,807)						
SGIXSMPA IDX Call Option @ 602 09/21/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/27/2021	09/21/2023	448	269,597	602		14,533		11,535		11,535	(2,998)						
SPX IDX Call Option @ 4648 09/21/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/27/2021	09/21/2023	51	237,904	4648		(17,917)		(29,209)		(29,209)	(11,293)						
SPX IDX Call Option @ 4404 09/21/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/27/2021	09/21/2023	51	225,373	4404		25,545		37,437		37,437	11,892						
SPX IDX Call Option @ 4402 09/21/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/27/2021	09/21/2023	171	752,477	4402		85,443		125,182		125,182	39,739						
SGIXSMPA IDX Call Option @ 605 09/22/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/27/2021	09/22/2023	558	337,524	605		17,727		14,074		14,074	(3,653)						
SPX IDX Call Option @ 3528 09/25/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/01/2020	09/25/2023	10	35,249	3528	4,786			13,968		13,968	8,089						
SGIXSMPA IDX Call Option @ 610 09/25/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/27/2021	09/25/2023	883	538,871	610		27,152		21,314		21,314	(5,838)						
SGIXSMPA IDX Call Option @ 610 09/25/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/27/2021	09/25/2023	181	110,370	610		5,587		4,463		4,463	(1,124)						
SGIXSMPA IDX Call Option @ 600 09/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/04/2021	09/27/2023	1,060	636,346	600		26,401		28,931		28,931	2,530						
SPX IDX Call Option @ 4405 09/27/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/04/2021	09/27/2023	145	638,275	4405		59,887		106,246		106,246	46,358						
SPX IDX Call Option @ 4602 09/27/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/04/2021	09/27/2023	145	666,781	4602		(42,799)		(87,395)		(87,395)	(44,596)						
SGIXSMPA IDX Call Option @ 581 09/28/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/04/2021	09/28/2023	747	434,082	581		21,738		24,697		24,697	2,960						
SPX IDX Call Option @ 4409 09/28/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/04/2021	09/28/2023	227	1,000,081	4409		94,607		165,832		165,832	71,226						
SGIXSMPA IDX Call Option @ 590 09/29/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/04/2021	09/29/2023	76	44,571	590		2,055		2,319		2,319	265						
SGIXSMPA IDX Call Option @ 575 10/02/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/04/2021	10/02/2023	617	354,895	575		18,820		19,714		19,714	894						
SGIXSMPA IDX Call Option @ 579 10/02/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/04/2021	10/02/2023	1,607	930,274	579		47,726		45,291		45,291	(2,435)						
SGIXSMPA IDX Call Option @ 578 10/02/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/11/2021	10/02/2023	130	75,100	578		4,052		4,247		4,247	195						
SPX IDX Call Option @ 3651 10/02/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	10/09/2020	10/02/2023	10	38,041	3651	4,028			13,559		13,559	8,165						
SGIXSMPA IDX Call Option @ 578 10/04/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/11/2021	10/04/2023	2,319	1,339,437	578		72,392		77,186		77,186	4,794						

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SPX IDX Call Option @ 4369 10/04/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/11/2021	10/04/2023	225	982,084	4369		108,044		171,103		171,103	63,058						
SGIXSMPA IDX Call Option @ 580 10/05/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/11/2021	10/05/2023	361	209,570	580		11,074		11,662		11,662	588						
SPX IDX Call Option @ 3710 10/05/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	10/15/2020	10/05/2023	2	7,976	3710	773			2,698		2,698	1,656						
SGIXSMPA IDX Call Option @ 582 10/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/11/2021	10/06/2023	474	276,381	582		14,289		15,185		15,185	896						
SGIXSMPA IDX Call Option @ 583 10/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/11/2021	10/09/2023	75	43,546	583		2,246		2,386		2,386	140						
SGIXSMPA IDX Call Option @ 585 10/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/11/2021	10/09/2023	1,582	924,526	585		46,971		50,050		50,050	3,079						
SPX IDX Call Option @ 4582 10/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/11/2021	10/09/2023	44	201,847	4582		(15,841)		(27,397)		(27,397)	(11,556)						
SPX IDX Call Option @ 4388 10/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/11/2021	10/09/2023	44	193,287	4388		20,892		33,084		33,084	12,192						
SGIXSMPA IDX Call Option @ 581 10/11/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/18/2021	10/11/2023	283	164,231	581		9,647		9,163		9,163	(484)						
SGIXSMPA IDX Call Option @ 581 10/12/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/18/2021	10/12/2023	238	138,069	581		8,117		7,415		7,415	(702)						
SPX IDX Call Option @ 4399 10/12/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/18/2021	10/12/2023	82	359,255	4399		43,613		60,845		60,845	17,232						
SPX IDX Call Option @ 4623 10/12/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/18/2021	10/12/2023	82	377,564	4623		(32,220)		(48,794)		(48,794)	(16,573)						
SGIXSMPA IDX Call Option @ 582 10/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/18/2021	10/13/2023	1,361	792,191	582		45,879		41,102		41,102	(4,777)						
SPX IDX Call Option @ 4440 10/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/18/2021	10/13/2023	159	703,897	4440		80,957		113,819		113,819	32,862						
SPX IDX Call Option @ 3812 10/13/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/22/2020	10/13/2023	9	35,257	3812	2,824			10,895		10,895	6,901						
SGIXSMPA IDX Call Option @ 596 10/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/18/2021	10/16/2023	1,540	917,913	596		47,071		43,256		43,256	(3,815)						
SGIXSMPA IDX Call Option @ 594 10/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/18/2021	10/16/2023	1,061	629,934	594		32,936		30,175		30,175	(2,760)						
SGIXSMPA IDX Call Option @ 594 10/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/25/2021	10/16/2023	348	206,514	594		12,992		9,736		9,736	(3,257)						
SGIXSMPA IDX Call Option @ 594 10/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/25/2021	10/17/2023	63	37,329	594		2,348		1,759		1,759	(589)						
SGIXSMPA IDX Call Option @ 594 10/18/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/25/2021	10/18/2023	633	375,813	594		23,642		18,079		18,079	(5,563)						
SGIXSMPA IDX Call Option @ 601 10/19/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/25/2021	10/19/2023	511	307,061	601		18,191		13,644		13,644	(4,546)						
SPX IDX Call Option @ 4739 10/19/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/25/2021	10/19/2023	38	178,360	4739		(14,033)		(19,935)		(19,935)	(5,902)						
SPX IDX Call Option @ 4547 10/19/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/25/2021	10/19/2023	157	713,177	4547		78,151		101,925		101,925	23,775						

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SPX IDX Call Option @ 4512 10/19/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/25/2021	10/19/2023	38	169,837	4512		19,518		25,314		25,314	5,797						
SGIXSMPA IDX Call Option @ 609 10/20/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/25/2021	10/20/2023	921	560,628	609		31,013		22,574		22,574	(8,439)						
SPX IDX Call Option @ 3753 10/20/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/29/2020	10/20/2023	14	51,150	3753	3,496			16,724		16,724	10,390						
SGIXSMPA IDX Call Option @ 616 10/23/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/25/2021	10/23/2023	572	352,113	616		18,439		13,376		13,376	(5,063)						
SGIXSMPA IDX Call Option @ 611 10/23/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/25/2021	10/23/2023	193	117,834	611		6,409		4,680		4,680	(1,729)						
SGIXSMPA IDX Call Option @ 614 10/23/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/01/2021	10/23/2023	238	145,956	614		7,458		5,626		5,626	(1,832)						
SGIXSMPA IDX Call Option @ 614 10/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/01/2021	10/24/2023	117	72,164	614		3,690		2,784		2,784	(907)						
SGIXSMPA IDX Call Option @ 614 10/25/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/01/2021	10/25/2023	235	144,058	614		7,376		5,681		5,681	(1,695)						
SPX IDX Call Option @ 4576 10/25/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/01/2021	10/25/2023	28	128,228	4576		14,317		17,759		17,759	3,442						
SPX IDX Call Option @ 4838 10/25/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/01/2021	10/25/2023	28	135,563	4838		(9,910)		(13,306)		(13,306)	(3,396)						
SGIXSMPA IDX Call Option @ 614 10/26/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/01/2021	10/26/2023	2,316	1,422,776	614		72,840		55,996		55,996	(16,843)						
SPX IDX Call Option @ 3693 10/26/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/05/2020	10/26/2023	25	90,858	3693	9,413			31,402		31,402	19,117						
SGIXSMPA IDX Call Option @ 607 10/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/01/2021	10/27/2023	1,004	608,734	607		33,415		26,387		26,387	(7,028)						
SPX IDX Call Option @ 4629 10/27/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/01/2021	10/27/2023	143	661,048	4629		68,956		85,915		85,915	16,959						
SGIXSMPA IDX Call Option @ 613 10/30/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/01/2021	10/30/2023	1,074	658,165	613		34,195		26,534		26,534	(7,661)						
SGIXSMPA IDX Call Option @ 613 10/30/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/01/2021	10/30/2023	251	153,850	613		7,981		6,215		6,215	(1,765)						
SGIXSMPA IDX Call Option @ 613 10/31/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/08/2021	10/31/2023	293	179,598	613		9,766		5,922		5,922	(3,844)						
SGIXSMPA IDX Call Option @ 613 11/01/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/08/2021	11/01/2023	2,344	1,437,446	613		78,209		48,441		48,441	(29,768)						
SPX IDX Call Option @ 4667 11/01/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/08/2021	11/01/2023	179	835,770	4667		95,845		103,903		103,903	8,058						
SGIXSMPA IDX Call Option @ 620 11/02/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/08/2021	11/02/2023	3,260	2,022,246	620		103,545		72,389		72,389	(31,155)						
SPX IDX Call Option @ 4640 11/02/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/08/2021	11/02/2023	59	275,722	4640		32,353		35,487		35,487	3,134						
SPX IDX Call Option @ 4875 11/02/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/08/2021	11/02/2023	59	289,680	4875		(23,586)		(27,228)		(27,228)	(3,642)						

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SGIXSMPA IDX Call Option @ 622 11/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/08/2021	11/03/2023	803	499,557	622		25,175		17,693		17,693	(7,482)						
SPX IDX Call Option @ 3730 11/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/12/2020	11/06/2023	18	66,880	3730	5,997			22,443		22,443	13,808						
SGIXSMPA IDX Call Option @ 620 11/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/08/2021	11/06/2023	1,654	1,025,824	620		52,683		37,862		37,862	(14,822)						
SGIXSMPA IDX Call Option @ 624 11/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/08/2021	11/06/2023	129	80,556	624		4,014		2,847		2,847	(1,167)						
SGIXSMPA IDX Call Option @ 622 11/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/15/2021	11/06/2023	115	71,810	622		4,214		2,526		2,526	(1,688)						
SGIXSMPA IDX Call Option @ 622 11/08/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/15/2021	11/08/2023	4,411	2,745,257	622		161,185		98,848		98,848	(62,337)						
SPX IDX Call Option @ 4689 11/08/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/15/2021	11/08/2023	327	1,534,710	4689		165,425		186,442		186,442	21,017						
SGIXSMPA IDX Call Option @ 625 11/09/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/15/2021	11/09/2023	3,615	2,260,967	625		129,400		78,348		78,348	(51,052)						
SPX IDX Call Option @ 3867 11/09/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/19/2020	11/09/2023	30	115,032	3867	9,780			34,101		34,101	21,889						
SPX IDX Call Option @ 4915 11/09/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/15/2021	11/09/2023	24	118,691	4915		(8,776)		(10,627)		(10,627)	(1,851)						
SPX IDX Call Option @ 4683 11/09/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/15/2021	11/09/2023	24	113,084	4683		12,318		13,872		13,872	1,554						
SGIXSMPA IDX Call Option @ 627 11/10/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/15/2021	11/10/2023	513	321,559	627		18,114		10,936		10,936	(7,178)						
SGIXSMPA IDX Call Option @ 624 11/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/15/2021	11/13/2023	960	598,448	624		34,842		21,382		21,382	(13,460)						
SGIXSMPA IDX Call Option @ 632 11/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/15/2021	11/13/2023	436	275,671	632		14,977		8,897		8,897	(6,080)						
SGIXSMPA IDX Call Option @ 636 11/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/23/2021	11/13/2023	690	439,228	636		22,255		13,068		13,068	(9,187)						
SGIXSMPA IDX Call Option @ 636 11/14/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/23/2021	11/14/2023	154	98,130	636		4,976		2,923		2,923	(2,054)						
SGIXSMPA IDX Call Option @ 636 11/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/23/2021	11/15/2023	1,317	838,119	636		42,533		25,581		25,581	(16,951)						
SGIXSMPA IDX Call Option @ 640 11/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/23/2021	11/16/2023	986	630,616	640		31,069		18,502		18,502	(12,567)						
SPX IDX Call Option @ 3930 11/16/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	11/24/2020	11/16/2023	13	51,411	3930	4,240			14,392		14,392	9,413						
SPX IDX Call Option @ 4930 11/16/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/23/2021	11/16/2023	48	234,948	4930		(17,660)		(20,755)		(20,755)	(3,095)						
SPX IDX Call Option @ 4692 11/16/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/23/2021	11/16/2023	48	223,607	4692		24,780		27,275		27,275	2,495						
SGIXSMPA IDX Call Option @ 637 11/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/23/2021	11/17/2023	1,698	1,080,872	637		54,905		32,866		32,866	(22,039)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 4719 11/17/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/23/2021	11/17/2023	245	1,157,481	4719		123,859		136,405		136,405	12,546						
SGIXSMPA IDX Call Option @ 630 11/20/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/23/2021	11/20/2023	320	201,491	630		10,893		6,608		6,608	(4,285)						
SGIXSMPA IDX Call Option @ 627 11/20/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/23/2021	11/20/2023	2,933	1,837,806	627		102,036		62,480		62,480	(39,556)						
SGIXSMPA IDX Call Option @ 630 11/20/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/29/2021	11/20/2023	496	312,114	630		15,432		10,131		10,131	(5,301)						
SGIXSMPA IDX Call Option @ 630 11/22/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/29/2021	11/22/2023	778	490,198	630		24,290		16,292		16,292	(7,999)						
SPX IDX Call Option @ 3933 11/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/03/2020	11/24/2023	4	14,629	3933	2,253			4,100		4,100	2,680						
SGIXSMPA IDX Call Option @ 637 11/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/29/2021	11/24/2023	282	179,424	637		8,341		5,499		5,499	(2,842)						
SGIXSMPA IDX Call Option @ 636 11/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/29/2021	11/24/2023	768	488,442	636		23,030		15,450		15,450	(7,579)						
SPX IDX Call Option @ 4636 11/24/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	11/29/2021	11/24/2023	76	351,264	4636		41,545		46,287		46,287	4,742						
SPX IDX Call Option @ 4696 11/24/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	11/29/2021	11/24/2023	228	1,069,704	4696		116,764		130,600		130,600	13,836						
SPX IDX Call Option @ 4857 11/24/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	11/29/2021	11/24/2023	76	368,046	4857		(31,128)		(36,304)		(36,304)	(5,177)						
SGIXSMPA IDX Call Option @ 600 11/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/29/2021	11/27/2023	924	554,528	600		35,356		26,741		26,741	(8,615)						
SGIXSMPA IDX Call Option @ 600 11/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/29/2021	11/27/2023	1,941	1,165,238	600		74,319		56,190		56,190	(18,128)						
SGIXSMPA IDX Call Option @ 618 11/27/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/06/2021	11/27/2023	70	43,320	618		1,823		1,676		1,676	(146)						
SGIXSMPA IDX Call Option @ 618 11/29/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/06/2021	11/29/2023	1,552	958,794	618		40,472		37,916		37,916	(2,556)						
SGIXSMPA IDX Call Option @ 570 11/30/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/06/2021	11/30/2023	923	526,665	570		34,209		33,090		33,090	(1,119)						
SPX IDX Call Option @ 4851 11/30/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	12/06/2021	11/30/2023	107	518,738	4851		(42,896)		(51,926)		(51,926)	(9,030)						
SPX IDX Call Option @ 4593 11/30/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	12/06/2021	11/30/2023	107	491,140	4593		60,040		68,530		68,530	8,490						
SPX IDX Call Option @ 4586 11/30/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	12/06/2021	11/30/2023	280	1,284,142	4586		158,441		180,782		180,782	22,341						
SGIXSMPA IDX Call Option @ 562 12/01/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/06/2021	12/01/2023	1,804	1,014,036	562		69,964		64,580		64,580	(5,383)						
SPX IDX Call Option @ 3984 12/01/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/10/2020	12/01/2023	9	36,098	3984	2,981			9,658		9,658	6,409						
SGIXSMPA IDX Call Option @ 586 12/04/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/06/2021	12/04/2023	454	266,306	586		15,091		14,868		14,868	(223)						

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SGIXSMPA IDX Call Option @ 583 12/04/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/06/2021	12/04/2023	930	541,897	583		31,651		31,064		31,064	(587)						
SGIXSMPA IDX Call Option @ 594 12/04/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/13/2021	12/04/2023	56	33,521	594		1,849		1,705		1,705	(145)						
SGIXSMPA IDX Call Option @ 594 12/06/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/13/2021	12/06/2023	3,072	1,824,262	594		100,781		94,597		94,597	(6,184)						
SGIXSMPA IDX Call Option @ 597 12/07/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/13/2021	12/07/2023	581	347,156	597		18,631		17,407		17,407	(1,224)						
SPX IDX Call Option @ 4026 12/07/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	12/17/2020	12/07/2023	6	25,324	4026	2,111			6,525		6,525	4,382						
SPX IDX Call Option @ 4675 12/07/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	12/13/2021	12/07/2023	194	909,143	4675		106,233		115,354		115,354	9,121						
SGIXSMPA IDX Call Option @ 597 12/08/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/13/2021	12/08/2023	730	436,389	597		23,355		21,755		21,755	(1,599)						
SPX IDX Call Option @ 4894 12/08/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	12/13/2021	12/08/2023	43	212,293	4894		(17,833)		(20,211)		(20,211)	(2,378)						
SPX IDX Call Option @ 4691 12/08/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	12/13/2021	12/08/2023	43	203,474	4691		23,280		25,331		25,331	2,051						
SGIXSMPA IDX Call Option @ 597 12/11/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/13/2021	12/11/2023	2,311	1,378,609	597		74,540		69,420		69,420	(5,120)						
SGIXSMPA IDX Call Option @ 599 12/11/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/13/2021	12/11/2023	664	397,811	599		20,973		19,495		19,495	(1,477)						
SGIXSMPA IDX Call Option @ 601 12/11/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/20/2021	12/11/2023	223	134,010	601		6,508		6,346		6,346	(163)						
SGIXSMPA IDX Call Option @ 601 12/12/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/20/2021	12/12/2023	418	251,071	601		12,208		11,890		11,890	(318)						
SGIXSMPA IDX Call Option @ 601 12/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/20/2021	12/13/2023	1,467	881,395	601		42,911		42,501		42,501	(410)						
SGIXSMPA IDX Call Option @ 599 12/14/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/20/2021	12/14/2023	1,054	631,557	599		31,315		31,017		31,017	(298)						
SPX IDX Call Option @ 4654 12/14/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/14/2023	44	206,791	4654		22,246		27,068		27,068	4,822						
SPX IDX Call Option @ 4888 12/14/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/14/2023	44	217,156	4888		(15,529)		(20,983)		(20,983)	(5,454)						
SPX IDX Call Option @ 4666 12/14/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/14/2023	339	1,579,815	4666		167,359		203,781		203,781	36,422						
SGIXSMPA IDX Call Option @ 603 12/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/20/2021	12/15/2023	588	354,632	603		16,951		16,675		16,675	(276)						
SPX IDX Call Option @ 4027 12/15/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	12/23/2020	12/15/2023	0	1,973	4027	158			510		510	342						
SGIXSMPA IDX Call Option @ 605 12/18/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/20/2021	12/18/2023	1,599	967,045	605		45,593		44,781		44,781	(812)						
SGIXSMPA IDX Call Option @ 600 12/18/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/20/2021	12/18/2023	1,714	1,029,178	600		50,521		49,698		49,698	(822)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SGIXSMPA IDX Call Option @ 596 12/18/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/27/2021	12/18/2023	346	206,071	596		12,617		10,178		10,178	(2,440)						
SGIXSMPA IDX Call Option @ 596 12/19/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/27/2021	12/19/2023	442	263,484	596		16,132		13,005		13,005	(3,127)						
SGIXSMPA IDX Call Option @ 596 12/20/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/27/2021	12/20/2023	2,201	1,311,154	596		80,297		65,995		65,995	(14,302)						
SGIXSMPA IDX Call Option @ 600 12/21/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/27/2021	12/21/2023	763	457,788	600		27,000		22,101		22,101	(4,899)						
SPX IDX Call Option @ 4880 12/21/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/27/2021	12/21/2023	30	148,460	4880		(13,882)		(14,593)		(14,593)	(711)						
SPX IDX Call Option @ 4703 12/21/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/27/2021	12/21/2023	150	707,018	4703		91,434		87,547		87,547	(3,886)						
SPX IDX Call Option @ 4663 12/21/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/27/2021	12/21/2023	30	141,850	4663		19,244		18,472		18,472	(773)						
SGIXSMPA IDX Call Option @ 606 12/22/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/27/2021	12/22/2023	1,447	876,289	606		49,430		40,168		40,168	(9,262)						
SGIXSMPA IDX Call Option @ 608 12/26/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/27/2021	12/26/2023	516	314,164	608		17,322		14,025		14,025	(3,297)						
SPX IDX Call Option @ 4022 12/26/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/30/2020	12/26/2023	0	1,166	4022	103			304		304	203						
SPX IDX Call Option @ 4069 12/29/23	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	01/07/2021	12/29/2023	14	56,401	4069		5,240		14,066		14,066	8,827						
SPX IDX Call Option @ 4146 01/08/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	01/13/2021	01/08/2024	2	6,717	4146		546		1,485		1,485	939						
SPX IDX Call Option @ 4199 01/22/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	01/28/2021	01/22/2024	14	58,117	4199		4,704		12,250		12,250	7,546						
SPX IDX Call Option @ 4180 01/25/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	02/03/2021	01/25/2024	24	98,475	4180		8,603		21,202		21,202	12,599						
SPX IDX Call Option @ 4169 02/02/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/10/2021	02/02/2024	28	116,556	4169		11,343		25,468		25,468	14,125						
SPX IDX Call Option @ 4273 02/16/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/24/2021	02/16/2024	5	21,496	4273		1,866		4,246		4,246	2,380						
SPX IDX Call Option @ 4225 02/22/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/04/2021	02/22/2024	0	930	4225		74		193		193	119						
SPX IDX Call Option @ 4196 03/04/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	03/10/2021	03/04/2024	6	24,465	4196		2,205		5,269		5,269	3,065						
SPX IDX Call Option @ 4294 03/11/24	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	03/18/2021	03/11/2024	2	10,692	4294		919		2,092		2,092	1,173						
SPX IDX Call Option @ 4323 03/18/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2021	03/18/2024	4	16,212	4323		1,690		3,088		3,088	1,398						
SPX IDX Call Option @ 4274 03/25/24	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	04/01/2021	03/25/2024	16	69,111	4274		6,068		13,892		13,892	7,824						
SPX IDX Call Option @ 4321 04/01/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/07/2021	04/01/2024	17	71,300	4321		7,310		13,700		13,700	6,390						
SPX IDX Call Option @ 4461 04/08/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/14/2021	04/08/2024	19	83,331	4461		7,600		13,867		13,867	6,267						
SPX IDX Call Option @ 4538 04/15/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/21/2021	04/15/2024	6	25,501	4538		2,863		3,918		3,918	1,055						
SPX IDX Call Option @ 4507 04/22/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	04/28/2021	04/22/2024	3	14,603	4507		1,178		2,330		2,330	1,152						
SPX IDX Call Option @ 4564 04/26/24	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/05/2021	04/26/2024	4	17,025	4564		1,254		2,556		2,556	1,302						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 4540 05/06/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	05/12/2021	05/06/2024	23	102,566	4540		7,080		15,909		15,909	8,829						
SPX IDX Call Option @ 4559 05/10/24	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	05/19/2021	05/10/2024	19	88,539	4559		5,960		13,483		13,483	7,523						
SPX IDX Call Option @ 4499 05/20/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	05/26/2021	05/20/2024	2	8,684	4499		683		1,420		1,420	737						
SPX IDX Call Option @ 4574 05/24/24	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	06/03/2021	05/24/2024	3	12,168	4574		893		1,838		1,838	945						
SPX IDX Call Option @ 4599 06/03/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/10/2021	06/03/2024	1	6,071	4599		435		897		897	462						
SPX IDX Call Option @ 4606 06/10/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/16/2021	06/10/2024	4	17,872	4606		1,285		2,633		2,633	1,348						
SPX IDX Call Option @ 4611 06/17/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	06/23/2021	06/17/2024	28	131,275	4611		9,219		19,320		19,320	10,101						
SPX IDX Call Option @ 4629 06/24/24	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	06/28/2021	06/24/2024	1	3,286	4629		251		476		476	225						
SPX IDX Call Option @ 4703 07/01/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/06/2021	07/01/2024	12	54,698	4703		3,959		7,326		7,326	3,368						
SPX IDX Call Option @ 4750 07/08/24	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	07/12/2021	07/08/2024	1	4,038	4750		306		515		515	209						
SPX IDX Call Option @ 4751 07/15/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	07/19/2021	07/15/2024	7	33,352	4751		2,167		4,270		4,270	2,103						
SPX IDX Call Option @ 4810 07/26/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/02/2021	07/26/2024	9	41,076	4810		2,911		4,955		4,955	2,044						
SPX IDX Call Option @ 4836 08/06/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	08/09/2021	08/06/2024	2	12,041	4836		1,379		1,421		1,421	42						
SPX IDX Call Option @ 4841 08/09/24	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	08/16/2021	08/09/2024	18	87,861	4841		6,877		10,331		10,331	3,454						
SPX IDX Call Option @ 4854 08/16/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/23/2021	08/16/2024	3	16,696	4854		1,263		1,945		1,945	681						
SPX IDX Call Option @ 4873 08/26/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	08/30/2021	08/26/2024	10	49,561	4873		4,164		5,684		5,684	1,520						
SPX IDX Call Option @ 4931 09/03/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	09/07/2021	09/03/2024	5	22,436	4931		2,229		2,420		2,420	191						
SPX IDX Call Option @ 4918 09/09/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/13/2021	09/09/2024	6	27,981	4918		2,080		3,080		3,080	1,000						
SPX IDX Call Option @ 4864 09/13/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/20/2021	09/13/2024	10	50,484	4864		3,464		5,931		5,931	2,467						
SPX IDX Call Option @ 4849 09/23/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	09/27/2021	09/23/2024	12	59,599	4849		4,867		7,166		7,166	2,299						
SPX IDX Call Option @ 4746 09/30/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/04/2021	09/30/2024	6	28,430	4746		2,251		3,849		3,849	1,598						
SPX IDX Call Option @ 4696 10/04/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/11/2021	10/04/2024	2	10,612	4696		1,467		1,521		1,521	54						
SPX IDX Call Option @ 4865 10/14/24	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	10/18/2021	10/14/2024	3	12,697	4865		2,075		1,523		1,523	(552)						
SPX IDX Call Option @ 4947 10/21/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/25/2021	10/21/2024	17	85,781	4947		7,800		9,419		9,419	1,619						
SPX IDX Call Option @ 4991 10/28/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/01/2021	10/28/2024	3	17,319	4991		1,543		1,817		1,817	274						
SPX IDX Call Option @ 5029 11/01/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/08/2021	11/01/2024	5	24,843	5029		2,346		2,501		2,501	155						
SPX IDX Call Option @ 5125 11/08/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/15/2021	11/08/2024	4	18,039	5125		1,506		1,628		1,628	122						
SPX IDX Call Option @ 5104 11/15/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	11/23/2021	11/15/2024	1	3,879	5104		348		361		361	13						
SPX IDX Call Option @ 5063 11/25/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE409TV8Y57VW369	11/29/2021	11/25/2024	6	32,805	5063		2,995		3,235		3,235	240						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SPX IDX Call Option @ 5047 11/29/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	12/06/2021	11/29/2024	1	5,501	5047		497		554		554	57						
SPX IDX Call Option @ 5123 12/09/24	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	12/13/2021	12/09/2024	10	49,080	5123		4,282		4,556		4,556	274						
SPX IDX Call Option @ 5084 12/16/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/20/2021	12/16/2024	12	61,366	5084		5,292		6,000		6,000	708						
SPX IDX Call Option @ 5012 12/20/24	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/27/2021	12/20/2024	5	25,259	5012		3,025		2,693		2,693	(332)						
CSEATMA6 IDX Call Option @ 273 01/05/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/13/2021	01/05/2022	4,413	1,206,439	273		15,226		0		0	(15,225)						
CSEATMA6 IDX Call Option @ 254 01/10/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/24/2020	01/10/2022	2,668	676,440	254	20,994			31,867		31,867	(717)						
CSEATMA6 IDX Call Option @ 273 01/12/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/19/2021	01/12/2022	5,660	1,542,868	273		21,566		79		79	(21,486)						
CSEATMA6 IDX Call Option @ 275 01/19/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	01/28/2021	01/19/2022	5,128	1,411,687	275		15,559		51		51	(15,508)						
CSEATMA6 IDX Call Option @ 260 01/25/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/06/2020	01/25/2022	1,056	274,029	260	6,865			6,490		6,490	(2,439)						
CSEATMA6 IDX Call Option @ 273 01/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/03/2021	01/27/2022	5,943	1,620,771	273		23,364		830		830	(22,534)						
CSEATMA6 IDX Call Option @ 274 02/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/10/2021	02/02/2022	3,751	1,028,156	274		15,643		443		443	(15,200)						
CSEATMA6 IDX Call Option @ 261 02/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/24/2020	02/08/2022	4,563	1,189,261	261	34,102			25,228		25,228	(11,435)						
CSEATMA6 IDX Call Option @ 274 02/09/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/18/2021	02/09/2022	8,373	2,291,794	274		32,983		1,809		1,809	(31,174)						
CSEATMA6 IDX Call Option @ 277 02/17/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2021	02/17/2022	5,552	1,539,814	277		17,490		477		477	(17,014)						
CSEATMA6 IDX Call Option @ 261 02/22/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/04/2020	02/22/2022	4,900	1,280,082	261	35,356			26,461		26,461	(12,170)						
CSEATMA6 IDX Call Option @ 272 02/24/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/04/2021	02/24/2022	6,438	1,748,816	272		19,338		4,556		4,556	(14,782)						
CSEATMA6 IDX Call Option @ 273 03/01/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/10/2021	03/01/2022	7,972	2,172,426	273		27,422		5,059		5,059	(22,363)						
CSEATMA6 IDX Call Option @ 259 03/07/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/18/2020	03/07/2022	5,635	1,458,531	259	20,794			42,641		42,641	(10,885)						
CSEATMA6 IDX Call Option @ 273 03/10/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/18/2021	03/10/2022	8,162	2,229,864	273		28,795		5,355		5,355	(23,440)						
CSEATMA6 IDX Call Option @ 276 03/16/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2021	03/16/2022	5,742	1,582,332	276		16,710		2,411		2,411	(14,299)						
CSEATMA6 IDX Call Option @ 243 03/21/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/02/2020	03/21/2022	5,802	1,408,835	243	44,561			133,272		133,272	9,927						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSEATMA6 IDX Call Option @ 274 03/23/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2021	03/23/2022	5,321	1,458,192	274		21,548		3,703		3,703	(17,845)						
CSEATMA6 IDX Call Option @ 274 03/29/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	04/07/2021	03/29/2022	7,829	2,147,697	274		33,889		5,748		5,748	(28,141)						
CSEATMA6 IDX Call Option @ 245 04/01/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	04/16/2020	04/01/2022	3,665	899,193	245	27,265			75,210		75,210	5,769						
CSEATMA6 IDX Call Option @ 277 04/06/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	04/14/2021	04/06/2022	7,492	2,071,624	277		29,967		3,961		3,961	(26,006)						
CSEATMA6 IDX Call Option @ 280 04/13/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/21/2021	04/13/2022	6,129	1,716,449	280		23,964		1,661		1,661	(22,303)						
CSEATMA6 IDX Call Option @ 247 04/18/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	05/01/2020	04/18/2022	3,632	897,474	247	24,273			68,547		68,547	4,361						
CSEATMA6 IDX Call Option @ 280 04/20/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	04/28/2021	04/20/2022	6,554	1,837,200	280		25,484		1,959		1,959	(23,525)						
CSEATMA6 IDX Call Option @ 282 04/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	05/05/2021	04/27/2022	6,345	1,790,879	282		21,717		1,430		1,430	(20,287)						
CSEATMA6 IDX Call Option @ 247 04/29/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	05/14/2020	04/29/2022	1,452	358,343	247	10,116			27,828		27,828	1,777						
CSEATMA6 IDX Call Option @ 282 05/04/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	05/12/2021	05/04/2022	5,763	1,625,510	282		15,338		1,553		1,553	(13,785)						
CSEATMA6 IDX Call Option @ 279 05/11/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/19/2021	05/11/2022	5,599	1,564,173	279		20,997		2,931		2,931	(18,067)						
CSEATMA6 IDX Call Option @ 249 05/13/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/29/2020	05/13/2022	2,899	720,655	249	21,194			50,959		50,959	1,582						
CSEATMA6 IDX Call Option @ 282 05/18/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/26/2021	05/18/2022	5,749	1,618,569	282		23,399		2,197		2,197	(21,203)						
CSEATMA6 IDX Call Option @ 284 05/25/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/03/2021	05/25/2022	2,017	572,261	284		6,925		564		564	(6,361)						
CSEATMA6 IDX Call Option @ 253 05/31/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/11/2020	05/31/2022	2,242	567,215	253	13,706			30,747		30,747	(110)						
CSEATMA6 IDX Call Option @ 284 06/01/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/10/2021	06/01/2022	3,890	1,105,255	284		16,830		1,125		1,125	(15,705)						
CSEATMA6 IDX Call Option @ 285 06/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/16/2021	06/07/2022	4,358	1,242,389	285		13,282		1,162		1,162	(12,120)						
CSEATMA6 IDX Call Option @ 255 06/09/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/18/2020	06/09/2022	1,691	431,481	255	10,620			20,184		20,184	(806)						
CSEATMA6 IDX Call Option @ 283 06/14/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2021	06/14/2022	3,317	938,230	283		10,382		1,461		1,461	(8,921)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSEATMA6 IDX Call Option @ 254 06/15/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	06/25/2020	06/15/2022	1,201	305,556	254	8,060			15,098		15,098	(391)						
CSEATMA6 IDX Call Option @ 280 06/22/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/28/2021	06/22/2022	3,591	1,006,531	280		13,788		2,655		2,655	(11,133)						
CSEATMA6 IDX Call Option @ 253 06/23/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/02/2020	06/23/2022	1,992	504,086	253	16,570			27,426		27,426	(718)						
CSEATMA6 IDX Call Option @ 281 06/29/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/06/2021	06/29/2022	2,553	718,576	281		9,850		1,703		1,703	(8,147)						
CSEATMA6 IDX Call Option @ 255 06/30/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/09/2020	06/30/2022	2,101	536,044	255	16,452			25,578		25,578	(876)						
CSEATMA6 IDX Call Option @ 283 07/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/12/2021	07/07/2022	3,187	903,342	283		12,205		1,684		1,684	(10,521)						
CSEATMA6 IDX Call Option @ 255 07/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/16/2020	07/07/2022	1,713	437,667	255	13,068			20,600		20,600	(770)						
CSEATMA6 IDX Call Option @ 283 07/13/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/19/2021	07/13/2022	4,729	1,338,329	283		16,211		2,862		2,862	(13,349)						
CSEATMA6 IDX Call Option @ 257 07/14/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/23/2020	07/14/2022	2,014	517,251	257	19,284			22,086		22,086	(1,372)						
CSEATMA6 IDX Call Option @ 285 07/21/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/26/2021	07/21/2022	5,259	1,500,047	285		20,800		2,442		2,442	(18,358)						
CSEATMA6 IDX Call Option @ 264 07/21/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	07/30/2020	07/21/2022	1,579	416,514	264	13,348			10,196		10,196	(2,533)						
CSEATMA6 IDX Call Option @ 287 07/27/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/02/2021	07/27/2022	5,365	1,539,699	287		19,315		1,992		1,992	(17,322)						
CSEATMA6 IDX Call Option @ 266 07/28/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/06/2020	07/28/2022	1,562	415,330	266	16,457			8,459		8,459	(2,733)						
CSEATMA6 IDX Call Option @ 287 08/02/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/09/2021	08/02/2022	3,422	980,437	287		10,360		1,480		1,480	(8,880)						
CSEATMA6 IDX Call Option @ 273 08/05/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/13/2020	08/05/2022	1,876	511,402	273	11,161			5,313		5,313	(3,631)						
CSEATMA6 IDX Call Option @ 283 08/10/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/16/2021	08/10/2022	4,364	1,234,038	283		19,310		3,549		3,549	(15,761)						
CSEATMA6 IDX Call Option @ 266 08/11/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/20/2020	08/11/2022	2,527	670,932	266	19,797			14,708		14,708	(4,142)						
CSEATMA6 IDX Call Option @ 285 08/17/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/23/2021	08/17/2022	3,387	964,822	285		13,417		2,184		2,184	(11,233)						
CSEATMA6 IDX Call Option @ 266 08/18/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/27/2020	08/18/2022	3,650	972,581	266	30,500			19,886		19,886	(6,094)						

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CSEATMA6 IDX Call Option @ 271 08/25/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/03/2020	08/25/2022	439	119,093	271	3,405			1,561		1,561	(887)						
CSEATMA6 IDX Call Option @ 287 08/25/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	08/30/2021	08/25/2022	4,679	1,342,182	287		19,052		2,410		2,410	(16,642)						
CSEATMA6 IDX Call Option @ 290 08/31/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/07/2021	08/31/2022	3,254	942,420	290		11,227		1,178		1,178	(10,049)						
CSEATMA6 IDX Call Option @ 272 09/01/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/11/2020	09/01/2022	860	233,807	272	5,172			2,945		2,945	(1,554)						
CSEATMA6 IDX Call Option @ 289 09/07/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/13/2021	09/07/2022	2,903	837,742	289		9,448		1,324		1,324	(8,124)						
CSEATMA6 IDX Call Option @ 266 09/09/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/18/2020	09/09/2022	1,343	356,922	266	9,723			8,148		8,148	(2,026)						
CSEATMA6 IDX Call Option @ 285 09/14/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/20/2021	09/14/2022	4,496	1,279,447	285		13,263		3,714		3,714	(9,549)						
CSEATMA6 IDX Call Option @ 268 09/14/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/24/2020	09/14/2022	1,770	473,921	268	10,040			9,142		9,142	(2,854)						
CSEATMA6 IDX Call Option @ 280 09/21/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	09/27/2021	09/21/2022	6,004	1,683,762	280		19,971		8,781		8,781	(11,190)						
CSEATMA6 IDX Call Option @ 265 09/23/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	10/01/2020	09/23/2022	704	186,360	265	5,035			4,856		4,856	(946)						
CSEATMA6 IDX Call Option @ 278 09/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	10/04/2021	09/27/2022	5,145	1,428,306	278		17,102		10,678		10,678	(6,424)						
CSEATMA6 IDX Call Option @ 266 09/29/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	10/09/2020	09/29/2022	662	176,417	266	5,035			4,026		4,026	(959)						
CSEATMA6 IDX Call Option @ 266 10/05/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/15/2020	10/05/2022	373	99,393	266	2,761			2,264		2,264	(631)						
CSEATMA6 IDX Call Option @ 276 10/05/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	10/11/2021	10/05/2022	4,476	1,236,773	276		14,630		10,980		10,980	(3,650)						
CSEATMA6 IDX Call Option @ 276 10/12/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/18/2021	10/12/2022	5,315	1,467,043	276		21,367		13,725		13,725	(7,642)						
CSEATMA6 IDX Call Option @ 266 10/13/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	10/22/2020	10/13/2022	1,676	445,524	266	11,689			10,946		10,946	(2,253)						
CSEATMA6 IDX Call Option @ 278 10/19/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	10/25/2021	10/19/2022	6,179	1,717,283	278		23,638		13,623		13,623	(10,015)						
CSEATMA6 IDX Call Option @ 265 10/20/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/29/2020	10/20/2022	1,719	456,227	265	11,656			11,639		11,639	(2,705)						
CSEATMA6 IDX Call Option @ 278 10/27/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	11/01/2021	10/27/2022	5,009	1,391,350	278		18,897		11,630		11,630	(7,267)						

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSEATMA6 IDX Call Option @ 260 10/31/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	11/05/2020	10/31/2022	2,548	662,310	260	25,471			25,828		25,828	(1,797)						
CSEATMA6 IDX Call Option @ 263 11/02/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/12/2020	11/02/2022	1,768	464,328	263	15,575			14,903		14,903	(2,335)						
CSEATMA6 IDX Call Option @ 278 11/02/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/08/2021	11/02/2022	7,309	2,031,747	278		33,769		16,816		16,816	(16,953)						
CSEATMA6 IDX Call Option @ 283 11/09/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	11/15/2021	11/09/2022	4,034	1,142,007	283		15,354		5,673		5,673	(9,681)						
CSEATMA6 IDX Call Option @ 267 11/10/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	11/19/2020	11/10/2022	1,290	344,738	267	9,996			8,001		8,001	(1,697)						
CSEATMA6 IDX Call Option @ 281 11/15/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	11/22/2021	11/15/2022	5,394	1,516,548	281		17,201		9,592		9,592	(7,609)						
CSEATMA6 IDX Call Option @ 269 11/18/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/24/2020	11/18/2022	1,304	350,658	269	10,689			7,041		7,041	(2,156)						
CSEATMA6 IDX Call Option @ 279 11/23/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/29/2021	11/23/2022	6,009	1,673,844	279		20,131		14,166		14,166	(5,966)						
CSEATMA6 IDX Call Option @ 269 11/25/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	12/03/2020	11/25/2022	660	177,927	269	5,244			3,534		3,534	(907)						
CSEATMA6 IDX Call Option @ 275 11/30/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	12/06/2021	11/30/2022	4,439	1,220,225	275		16,352		15,264		15,264	(1,088)						
CSEATMA6 IDX Call Option @ 273 12/01/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	12/10/2020	12/01/2022	1,992	542,950	273	14,138			8,384		8,384	(2,893)						
CSEATMA6 IDX Call Option @ 276 12/07/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/13/2021	12/07/2022	5,720	1,581,273	276		20,419		17,184		17,184	(3,234)						
CSEATMA6 IDX Call Option @ 273 12/08/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	12/17/2020	12/08/2022	1,319	360,606	273	9,930			5,315		5,315	(1,902)						
CSEATMA6 IDX Call Option @ 277 12/14/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/20/2021	12/14/2022	5,036	1,394,782	277		15,762		14,783		14,783	(979)						
CSEATMA6 IDX Call Option @ 271 12/14/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	12/23/2020	12/14/2022	712	192,761	271	5,667			3,577		3,577	(964)						
CSEATMA6 IDX Call Option @ 274 12/21/22	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/30/2020	12/21/2022	1,157	317,265	274	8,830			4,438		4,438	(1,907)						
CSEATMA6 IDX Call Option @ 276 12/21/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	12/27/2021	12/21/2022	4,197	1,159,168	276		17,751		13,645		13,645	(4,106)						
CSEATMA6 IDX Call Option @ 277 12/28/22	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	01/07/2021	12/28/2022	993	274,655	277		6,734		3,210		3,210	(3,524)						
CSEATMA6 IDX Call Option @ 275 01/05/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/13/2021	01/05/2023	1,438	396,179	275		9,621		5,121		5,121	(4,500)						

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
CSEATMA6 IDX Call Option @ 269 01/17/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/19/2021	01/17/2023	307	82,605	269		2,725		1,843		1,843	(883)						
CSEATMA6 IDX Call Option @ 276 01/18/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	01/28/2021	01/18/2023	722	198,920	276		4,751		2,671		2,671	(2,080)						
CSEATMA6 IDX Call Option @ 274 01/27/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/03/2021	01/27/2023	1,239	339,899	274		9,210		5,235		5,235	(3,975)						
CSEATMA6 IDX Call Option @ 274 02/01/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/10/2021	02/01/2023	537	147,199	274		4,402		2,313		2,313	(2,089)						
CSEATMA6 IDX Call Option @ 274 02/09/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	02/18/2021	02/09/2023	517	141,437	274		4,076		2,328		2,328	(1,748)						
CSEATMA6 IDX Call Option @ 278 02/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	02/24/2021	02/16/2023	1,576	438,430	278		10,383		4,976		4,976	(5,407)						
CSEATMA6 IDX Call Option @ 273 02/24/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/04/2021	02/24/2023	501	136,659	273		3,151		2,501		2,501	(650)						
CSEATMA6 IDX Call Option @ 273 03/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/10/2021	03/03/2023	1,488	405,794	273		10,731		7,530		7,530	(3,200)						
CSEATMA6 IDX Call Option @ 271 03/08/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	03/18/2021	03/08/2023	655	177,437	271		5,227		3,810		3,810	(1,417)						
CSEATMA6 IDX Call Option @ 276 03/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/24/2021	03/16/2023	1,473	406,102	276		9,485		6,088		6,088	(3,396)						
CSEATMA6 IDX Call Option @ 276 03/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/01/2021	03/24/2023	823	227,253	276		6,166		3,385		3,385	(2,781)						
CSEATMA6 IDX Call Option @ 274 03/29/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	04/07/2021	03/29/2023	1,531	420,229	274		12,837		7,272		7,272	(5,565)						
CSEATMA6 IDX Call Option @ 277 04/06/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	04/14/2021	04/06/2023	1,295	358,407	277		10,256		5,256		5,256	(5,000)						
CSEATMA6 IDX Call Option @ 281 04/14/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/21/2021	04/14/2023	1,262	354,194	281		9,764		3,783		3,783	(5,981)						
CSEATMA6 IDX Call Option @ 281 04/19/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	04/28/2021	04/19/2023	892	250,563	281		6,879		2,726		2,726	(4,153)						
CSEATMA6 IDX Call Option @ 284 04/28/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	05/05/2021	04/28/2023	935	266,062	284		6,301		2,222		2,222	(4,079)						
CSEATMA6 IDX Call Option @ 283 05/04/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	05/12/2021	05/04/2023	2,236	633,479	283		13,136		5,923		5,923	(7,213)						
CSEATMA6 IDX Call Option @ 283 05/15/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/19/2021	05/15/2023	1,126	318,349	283		7,737		3,151		3,151	(4,587)						
CSEATMA6 IDX Call Option @ 283 05/19/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/26/2021	05/19/2023	487	137,577	283		3,811		1,377		1,377	(2,435)						

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CSEATMA6 IDX Call Option @ 286 05/30/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	06/03/2021	05/30/2023	2,655	758,289	286		18,267		6,272		6,272	(11,995)						
CSEATMA6 IDX Call Option @ 286 06/02/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	06/10/2021	06/02/2023	641	183,271	286		5,148		1,505		1,505	(3,643)						
CSEATMA6 IDX Call Option @ 286 06/08/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	06/16/2021	06/08/2023	780	223,171	286		5,105		1,832		1,832	(3,273)						
CSEATMA6 IDX Call Option @ 285 06/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/23/2021	06/16/2023	330	94,138	285		2,075		811		811	(1,264)						
CSEATMA6 IDX Call Option @ 283 06/22/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/28/2021	06/22/2023	508	143,604	283		3,644		1,567		1,567	(2,077)						
CSEATMA6 IDX Call Option @ 283 06/29/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	07/06/2021	06/29/2023	637	180,517	283		4,671		1,933		1,933	(2,738)						
CSEATMA6 IDX Call Option @ 285 07/07/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	07/12/2021	07/07/2023	392	111,863	285		2,865		1,046		1,046	(1,819)						
CSEATMA6 IDX Call Option @ 283 07/13/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	07/19/2021	07/13/2023	192	54,290	283		1,381		604		604	(777)						
CSEATMA6 IDX Call Option @ 283 07/20/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	07/26/2021	07/20/2023	522	147,759	283		4,537		1,701		1,701	(2,836)						
CSEATMA6 IDX Call Option @ 287 07/28/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	08/02/2021	07/28/2023	831	238,908	287		6,192		1,942		1,942	(4,250)						
CSEATMA6 IDX Call Option @ 289 08/03/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	08/09/2021	08/03/2023	1,209	349,691	289		7,421		2,595		2,595	(4,826)						
CSEATMA6 IDX Call Option @ 282 08/11/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	08/16/2021	08/11/2023	1,017	286,802	282		9,063		3,767		3,767	(5,296)						
CSEATMA6 IDX Call Option @ 287 08/18/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	08/23/2021	08/18/2023	965	276,599	287		7,224		2,575		2,575	(4,649)						
CSEATMA6 IDX Call Option @ 287 08/24/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	08/30/2021	08/24/2023	1,270	364,785	287		10,281		3,335		3,335	(6,946)						
CSEATMA6 IDX Call Option @ 292 08/30/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	09/07/2021	08/30/2023	759	221,613	292		5,129		1,405		1,405	(3,724)						
CSEATMA6 IDX Call Option @ 291 09/08/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	09/13/2021	09/08/2023	584	169,950	291		3,807		1,209		1,209	(2,598)						
CSEATMA6 IDX Call Option @ 287 09/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/20/2021	09/13/2023	766	219,770	287		4,609		2,059		2,059	(2,550)						
CSEATMA6 IDX Call Option @ 278 09/20/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	09/27/2021	09/20/2023	1,228	341,935	278		9,391		6,138		6,138	(3,253)						
CSEATMA6 IDX Call Option @ 280 09/27/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VW369	10/04/2021	09/27/2023	1,474	412,194	280		9,667		6,896		6,896	(2,771)						

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CSEATMA6 IDX Call Option @ 278 10/04/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	10/11/2021	10/04/2023	1,043	290,377	278		6,750		5,356		5,356	(1,394)						
CSEATMA6 IDX Call Option @ 282 10/16/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/18/2021	10/16/2023	3,460	974,422	282		22,594		14,337		14,337	(8,257)						
CSEATMA6 IDX Call Option @ 280 10/18/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	10/25/2021	10/18/2023	1,889	528,663	280		13,605		9,028		9,028	(4,577)						
CSEATMA6 IDX Call Option @ 277 10/26/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	11/01/2021	10/26/2023	423	117,063	277		3,360		2,461		2,461	(899)						
CSEATMA6 IDX Call Option @ 275 11/03/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/08/2021	11/03/2023	1,916	526,735	275		18,849		12,174		12,174	(6,675)						
CSEATMA6 IDX Call Option @ 286 11/09/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	11/15/2021	11/09/2023	833	238,083	286		5,847		2,832		2,832	(3,015)						
CSEATMA6 IDX Call Option @ 288 11/16/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	11/22/2021	11/16/2023	2,014	579,445	288		11,076		6,169		6,169	(4,907)						
CSEATMA6 IDX Call Option @ 278 11/24/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/29/2021	11/24/2023	2,770	771,326	278		19,780		14,829		14,829	(4,951)						
CSEATMA6 IDX Call Option @ 277 11/28/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	12/06/2021	11/28/2023	1,863	516,414	277		12,845		11,166		11,166	(1,679)						
CSEATMA6 IDX Call Option @ 282 12/08/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/13/2021	12/08/2023	1,498	422,524	282		9,033		6,577		6,577	(2,455)						
CSEATMA6 IDX Call Option @ 280 12/13/23	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/20/2021	12/13/2023	1,513	423,409	280		9,216		7,675		7,675	(1,541)						
CSEATMA6 IDX Call Option @ 279 12/21/23	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5WI6NE4Q9TV8Y57VWI369	12/27/2021	12/21/2023	960	268,140	279		7,025		5,221		5,221	(1,804)						
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										6,146,973	16,831,392	0	37,620,073	XXX	37,620,073	10,754,235	0	0	0	0	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										6,146,973	16,831,392	0	37,620,073	XXX	37,620,073	10,754,235	0	0	0	0	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										6,146,973	16,831,392	0	37,620,073	XXX	37,620,073	10,754,235	0	0	0	0	XXX	XXX
0449999999. Total Purchased Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total Purchased Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total Purchased Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total Purchased Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total Purchased Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total Purchased Options										6,146,973	16,831,392	0	37,620,073	XXX	37,620,073	10,754,235	0	0	0	0	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0779999999. Subtotal - Written Options - Replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - Written Options - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted 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 (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0939999999. Total Written Options - Put Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total Written Options - Caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total Written Options - Floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0969999999. Total Written Options - Collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total Written Options - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total Written Options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
IR IDX Interest Rate Swap @ 0 11/15/30	3 Month LIBOR FLOAT to FIXED	N/A	Interest Rate	CME	LCZ7XYGSLJUHFXXNXD88	02/19/2021	11/15/2030	1	25,000,000	0		(1,292,933)	166,531	(1,292,933)		(1,572,736)				372,480		100
IR IDX Interest Rate Swap @ 0 11/15/30	3 Month LIBOR FLOAT to FIXED	N/A	Interest Rate	CME	LCZ7XYGSLJUHFXXNXD88	02/19/2021	11/15/2030	1	25,000,000	0		(842,096)	213,281	(842,096)		(1,179,278)				372,480		100
IR IDX Interest Rate Swap @ 0 02/15/31	3 Month LIBOR FLOAT to FIXED	N/A	Interest Rate	CME	LCZ7XYGSLJUHFXXNXD88	01/22/2021	02/15/2031	1	50,000,000	0			245,459			(1,808,063)				755,460		100
IR IDX Interest Rate Swap @ 0 02/15/31	3 Month LIBOR FLOAT to FIXED	N/A	Interest Rate	CME	LCZ7XYGSLJUHFXXNXD88	02/24/2021	02/15/2031	1	50,000,000	0			309,221			(309,877)				755,460		100
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate										0	(2,135,029)	934,492	(2,135,029)	XXX	(4,869,954)	0	0	0	0	2,255,880	XXX	XXX
N/A IDX FX Forward @ 1 01/14/22	CLO EUR Exposure	N/A	Currency	Goldman Sachs Co & LLC	N9FYJ29MC81JI74MJE92	12/20/2020	01/14/2022	1	2,257,000	1			(19,303)		(19,303)	(19,303)				2,210		
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										0	0	0	(19,303)	XXX	(19,303)	(19,303)	0	0	0	2,210	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										0	(2,135,029)	934,492	(2,154,332)	XXX	(4,889,257)	(19,303)	0	0	0	2,258,090	XXX	XXX
1229999999. Subtotal - Swaps - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total Swaps - Interest Rate										0	(2,135,029)	934,492	(2,135,029)	XXX	(4,869,954)	0	0	0	0	2,255,880	XXX	XXX
1369999999. Total Swaps - Credit Default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										0	0	0	(19,303)	XXX	(19,303)	(19,303)	0	0	0	2,210	XXX	XXX
1389999999. Total Swaps - Total Return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total Swaps - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total Swaps										0	(2,135,029)	934,492	(2,154,332)	XXX	(4,889,257)	(19,303)	0	0	0	2,258,090	XXX	XXX
1479999999. Subtotal - Forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - Hedging Other										6,146,973	14,696,363	934,492	35,465,741	XXX	32,730,816	10,734,932	0	0	0	2,258,090	XXX	XXX
1719999999. Subtotal - Replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - Income Generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - Other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										6,146,973	14,696,363	934,492	35,465,741	XXX	32,730,816	10,734,932	0	0	0	2,258,090	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 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 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 Consideration 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 (Amortization)/ 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)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
SPX IDX Call Option @ 3258 01/04/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE409TV8Y57VII369	01/08/2020	01/04/2021	01/04/2021	Expiration	9	30,884	3257.85	343			0			343	0	0	(343)	0	0	
SPX IDX Call Option @ 3246 01/06/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XB071	01/24/2020	01/06/2021	01/06/2021	Expiration	45	147,316	3246.28	2,932			0			2,932	0	0	(2,932)	0	0	
SPX IDX Call Option @ 3237 01/07/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XB071	01/24/2020	01/07/2021	01/07/2021	Expiration	65	211,938	3237.18	4,641			0			4,641	0	0	(4,641)	0	0	
SPX IDX Call Option @ 3286 01/11/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XB071	01/24/2020	01/11/2021	01/11/2021	Expiration	258	847,167	3285.63	55,088		132,525	0	132,525		(66,343)	0	0	77,437	0	0	
SPX IDX Call Option @ 3275 01/11/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XB071	01/24/2020	01/11/2021	01/11/2021	Expiration	66	217,276	3274.7	4,150			0			4,150	0	0	(4,150)	0	0	
CSEATMA6 IDX Call Option @ 255 01/11/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XB071	01/24/2020	01/11/2021	01/11/2021	Expiration	6,069	1,548,924	255.2	24,217		20,575	0	20,575		(12,920)	0	0	(3,642)	0	0	
SPX IDX Call Option @ 3285 01/12/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XB071	01/24/2020	01/12/2021	01/12/2021	Expiration	727	2,389,990	3285.39	155,407		375,224	0	375,224		(187,517)	0	0	219,817	0	0	
SPX IDX Call Option @ 3379 01/12/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XB071	01/24/2020	01/12/2021	01/12/2021	Expiration	727	2,458,211	3379.17	(111,345)		(307,003)	0	(307,003)		163,954	0	0	(195,658)	0	0	
SPX IDX Call Option @ 3288 01/13/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XB071	01/24/2020	01/13/2021	01/13/2021	Expiration	65	214,090	3288.13	3,361			0			3,361	0	0	(3,361)	0	0	
SPX IDX Call Option @ 3283 01/14/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XB071	01/24/2020	01/14/2021	01/14/2021	Expiration	45	148,169	3283.15	3,126			0			3,126	0	0	(3,126)	0	0	
SPX IDX Call Option @ 3289 01/15/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XB071	01/24/2020	01/15/2021	01/15/2021	Expiration	42	138,249	3289.29	2,129			0			2,129	0	0	(2,129)	0	0	
SPX IDX Call Option @ 3330 01/19/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XB071	01/24/2020	01/19/2021	01/19/2021	Expiration	168	557,878	3329.62	10,432			0			10,432	0	0	(10,432)	0	0	
SPX IDX Call Option @ 3321 01/21/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/06/2020	01/21/2021	01/21/2021	Expiration	104	346,126	3320.79	7,130			0			7,130	0	0	(7,130)	0	0	
SPX IDX Call Option @ 3322 01/22/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/06/2020	01/22/2021	01/22/2021	Expiration	8	26,508	3321.75	485			0			485	0	0	(485)	0	0	
SPX IDX Call Option @ 3294 01/25/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/06/2020	01/25/2021	01/25/2021	Expiration	888	2,926,228	3293.67	196,034		499,028	0	499,028		(220,851)	0	0	302,994	0	0	
SPX IDX Call Option @ 3326 01/25/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/06/2020	01/25/2021	01/25/2021	Expiration	52	173,759	3325.54	2,381			0			2,381	0	0	(2,381)	0	0	
SPX IDX Call Option @ 3295 01/25/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/06/2020	01/25/2021	01/25/2021	Expiration	21	67,953	3295.47	2,107			0			2,107	0	0	(2,107)	0	0	
SPX IDX Call Option @ 3380 01/25/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/06/2020	01/25/2021	01/25/2021	Expiration	888	3,002,572	3379.6	(146,486)		(422,684)	0	(422,684)		196,820	0	0	(276,198)	0	0	
SPX IDX Call Option @ 3307 01/25/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/06/2020	01/25/2021	01/25/2021	Expiration	285	943,898	3307.28	61,421		156,422	0	156,422		(68,730)	0	0	95,001	0	0	
CSEATMA6 IDX Call Option @ 257 01/25/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE409TV8Y57VII369	02/06/2020	01/25/2021	01/25/2021	Expiration	5,130	1,319,426	257.2	18,181		25,188	0	25,188		(5,160)	0	0	7,007	0	0	
SPX IDX Call Option @ 3244 01/27/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/06/2020	01/27/2021	01/27/2021	Expiration	172	558,683	3243.63	9,889			0			9,889	0	0	(9,889)	0	0	
SPX IDX Call Option @ 3276 01/28/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/06/2020	01/28/2021	01/28/2021	Expiration	60	196,378	3276.24	3,299			0			3,299	0	0	(3,299)	0	0	
SPX IDX Call Option @ 3273 01/29/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/06/2020	01/29/2021	01/29/2021	Expiration	45	147,630	3273.4	2,170			0			2,170	0	0	(2,170)	0	0	
SPX IDX Call Option @ 3284 02/01/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/06/2020	02/01/2021	02/01/2021	Expiration	37	121,069	3283.66	1,755			0			1,755	0	0	(1,755)	0	0	
SPX IDX Call Option @ 3226 02/01/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XB071	02/06/2020	02/01/2021	02/01/2021	Expiration	82	265,073	3225.52	5,142			0			5,142	0	0	(5,142)	0	0	
SPX IDX Call Option @ 3249 02/03/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE409TV8Y57VII369	02/24/2020	02/03/2021	02/03/2021	Expiration	120	390,975	3248.92	5,122			0			5,122	0	0	(5,122)	0	0	
SPX IDX Call Option @ 3298 02/04/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE409TV8Y57VII369	02/24/2020	02/04/2021	02/04/2021	Expiration	21	69,085	3297.59	781			0			781	0	0	(781)	0	0	
SPX IDX Call Option @ 3335 02/05/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE409TV8Y57VII369	02/24/2020	02/05/2021	02/05/2021	Expiration	12	40,350	3334.69	343			0			343	0	0	(343)	0	0	
SPX IDX Call Option @ 3361 02/08/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE409TV8Y57VII369	02/24/2020	02/08/2021	02/08/2021	Expiration	329	1,107,137	3361.48	48,205		182,502	0	182,502		(88,267)	0	0	134,297	0	0	
SPX IDX Call Option @ 3428 02/08/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE409TV8Y57VII369	02/24/2020	02/08/2021	02/08/2021	Expiration	767	2,629,763	3427.83	(81,260)		(374,200)	0	(374,200)		189,510	0	0	(292,940)	0	0	
SPX IDX Call Option @ 3336 02/08/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE409TV8Y57VII369	02/24/2020	02/08/2021	02/08/2021	Expiration	767	2,559,543	3336.3	122,427		444,420	0	444,420		(213,536)	0	0	321,993	0	0	
SPX IDX Call Option @ 3346 02/08/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE409TV8Y57VII369	02/24/2020	02/08/2021	02/08/2021	Expiration	12	38,610	3345.78	328			0			328	0	0	(328)	0	0	
SPX IDX Call Option @ 3328 02/08/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE409TV8Y57VII369	02/24/2020	02/08/2021	02/08/2021	Expiration	46	152,542	3327.71	2,044			0			2,044	0	0	(2,044)	0	0	
CSEATMA6 IDX Call Option @ 256 02/09/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE409TV8Y57VII369	02/24/2020	02/09/2021	02/09/2021	Expiration	7,122	1,819,816	255.52	37,385		51,137	0	51,137		(7,319)	0	0	13,752	0	0	
SPX IDX Call Option @ 3352 02/10/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE409TV8Y57VII369	02/24/2020	02/10/2021	02/10/2021	Expiration	63	209,606	3352.09	2,075			0			2,075	0	0	(2,075)	0	0	

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 or 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 Consideration 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 (Amortization)/ 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)
SPX IDX Call Option @ 3358 02/11/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	02/24/2020	02/11/2021	02/11/2021	Expiration	77	258,916	3357.75	2,770			0			2,770	0	0	(2,770)	0	0	
SPX IDX Call Option @ 3379 02/12/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	02/24/2020	02/12/2021	02/12/2021	Expiration	39	132,508	3379.45	1,405			0			1,405	0	0	(1,405)	0	0	
SPX IDX Call Option @ 3374 02/16/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	02/24/2020	02/16/2021	02/16/2021	Expiration	93	313,439	3373.94	2,413			0			2,413	0	0	(2,413)	0	0	
SPX IDX Call Option @ 3380 02/16/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	02/24/2020	02/16/2021	02/16/2021	Expiration	18	60,099	3380.16	457			0			457	0	0	(457)	0	0	
SPX IDX Call Option @ 3370 02/18/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	03/04/2020	02/18/2021	02/18/2021	Expiration	100	337,501	3370.29	1,890			0			1,890	0	0	(1,890)	0	0	
SPX IDX Call Option @ 3279 02/19/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	03/04/2020	02/19/2021	02/19/2021	Expiration	461	1,510,610	3279.23	61,084		289,055	0	289,055		(168,342)	0	0	227,971	0	0	
SPX IDX Call Option @ 3386 02/19/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	03/04/2020	02/19/2021	02/19/2021	Expiration	52	175,572	3386.15	966			0			966	0	0	(966)	0	0	
CSEATMA6 IDX Call Option @ 259 02/22/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	03/04/2020	02/22/2021	02/22/2021	Expiration	7,731	1,998,943	258.56	32,364		18,555	0	18,555		(459)	0	0	(13,809)	0	0	
SPX IDX Call Option @ 3296 02/22/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	03/04/2020	02/22/2021	02/22/2021	Expiration	1,278	4,210,578	3295.9	(147,400)		(741,728)	0	(741,728)		471,288	0	0	(594,328)	0	0	
SPX IDX Call Option @ 3207 02/22/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	03/04/2020	02/22/2021	02/22/2021	Expiration	1,278	4,096,994	3206.99	214,151		855,312	0	855,312		(510,959)	0	0	641,162	0	0	
SPX IDX Call Option @ 3338 02/22/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	03/04/2020	02/22/2021	02/22/2021	Expiration	114	379,302	3337.75	2,921			0			2,921	0	0	(2,921)	0	0	
SPX IDX Call Option @ 3226 02/24/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	03/04/2020	02/24/2021	02/24/2021	Expiration	161	518,626	3225.89	5,083			0			5,083	0	0	(5,083)	0	0	
SPX IDX Call Option @ 3128 02/25/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	03/04/2020	02/25/2021	02/25/2021	Expiration	28	88,966	3128.21	961			0			961	0	0	(961)	0	0	
SPX IDX Call Option @ 3116 02/26/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	03/04/2020	02/26/2021	02/26/2021	Expiration	52	163,018	3116.39	1,810			0			1,810	0	0	(1,810)	0	0	
SPX IDX Call Option @ 2979 03/01/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	03/04/2020	03/01/2021	03/01/2021	Expiration	429	1,279,348	2978.76	16,759			0			16,759	0	0	(16,759)	0	0	
SPX IDX Call Option @ 2954 03/01/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	03/04/2020	03/01/2021	03/01/2021	Expiration	26	76,987	2954.22	978			0			978	0	0	(978)	0	0	
SPX IDX Call Option @ 3090 03/02/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	03/18/2020	03/02/2021	03/02/2021	Expiration	163	503,677	3090.23	4,382			0			4,382	0	0	(4,382)	0	0	
SPX IDX Call Option @ 3003 03/03/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	03/18/2020	03/03/2021	03/03/2021	Expiration	20	59,016	3003.37	525			0			525	0	0	(525)	0	0	
SPX IDX Call Option @ 3130 03/04/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	03/18/2020	03/04/2021	03/04/2021	Expiration	43	135,597	3130.12	1,247			0			732	0	0	(1,247)	0	0	
SPX IDX Call Option @ 3024 03/05/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	03/18/2020	03/05/2021	03/05/2021	Expiration	74	223,711	3023.94	1,969			0			1,969	0	0	(1,969)	0	0	
CSEATMA6 IDX Call Option @ 253 03/08/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	03/18/2020	03/08/2021	03/08/2021	Expiration	11,061	2,796,527	252.83	22,011		45,460	0	45,460		(178,154)	0	0	23,449	0	0	
SPX IDX Call Option @ 2972 03/08/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	03/18/2020	03/08/2021	03/08/2021	Expiration	19	57,872	2972.37	521			0			521	0	0	(521)	0	0	
SPX IDX Call Option @ 2893 03/08/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	03/19/2020	03/08/2021	03/08/2021	Expiration	1,233	3,568,218	2892.97	209,902		1,145,073	0	1,145,073		(868,498)	0	0	935,171	0	0	
SPX IDX Call Option @ 2965 03/08/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	03/19/2020	03/08/2021	03/08/2021	Expiration	1,233	3,656,740	2964.74	(132,185)		(1,056,551)	0	(1,056,551)		860,601	0	0	(924,367)	0	0	
SPX IDX Call Option @ 2906 03/08/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	03/19/2020	03/08/2021	03/08/2021	Expiration	422	1,227,286	2906.47	71,539		386,317	0	386,317		(292,125)	0	0	314,778	0	0	
SPX IDX Call Option @ 2747 03/09/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	03/18/2020	03/09/2021	03/09/2021	Expiration	131	358,866	2746.56	3,804		36,322	0	36,322		(23,359)	0	0	32,518	0	0	
SPX IDX Call Option @ 2882 03/10/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	03/18/2020	03/10/2021	03/10/2021	Expiration	15	42,599	2882.23	396		877	0	877		(106)	0	0	481	0	0	
SPX IDX Call Option @ 2741 03/11/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	03/18/2020	03/11/2021	03/11/2021	Expiration	110	301,305	2741.38	3,284		40,468	0	40,468		(24,292)	0	0	37,184	0	0	
SPX IDX Call Option @ 2481 03/12/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	03/18/2020	03/12/2021	03/12/2021	Expiration	134	332,902	2480.64	3,928		36,951	0	36,951		(21,047)	0	0	33,022	0	0	
SPX IDX Call Option @ 2711 03/15/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	03/18/2020	03/15/2021	03/15/2021	Expiration	102	276,307	2711.02	2,846		34,605	0	34,605		(19,407)	0	0	31,759	0	0	
SPX IDX Call Option @ 2386 03/16/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	04/02/2020	03/16/2021	03/16/2021	Expiration	83	197,858	2386.13	2,097		24,474	0	24,474		(13,120)	0	0	22,377	0	0	
SPX IDX Call Option @ 2529 03/17/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	04/02/2020	03/17/2021	03/17/2021	Expiration	60	152,890	2529.19	1,254		16,698	0	16,698		(8,072)	0	0	15,444	0	0	
SPX IDX Call Option @ 2398 03/18/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	04/02/2020	03/18/2021	03/18/2021	Expiration	53	128,011	2398.1	1,165		10,707	0	10,707		(5,185)	0	0	9,542	0	0	
SPX IDX Call Option @ 2409 03/19/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	04/02/2020	03/19/2021	03/19/2021	Expiration	72	172,946	2409.39	1,539		13,290	0	13,290		(6,093)	0	0	11,751	0	0	
CSEATMA6 IDX Call Option @ 240 03/22/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	04/02/2020	03/22/2021	03/22/2021	Expiration	9,943	2,388,648	240.23	48,026		198,565	0	198,565		(164,048)	0	0	150,540	0	0	
SPX IDX Call Option @ 2452 03/22/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	04/02/2020	03/22/2021	03/22/2021	Expiration	1,289	3,160,101	2452.2	(404,066)		(1,918,058)	0	(1,918,058)		1,282,932	0	0	(1,513,993)	0	0	

SCHEDULE DB - PART A - SECTION 2

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SPX IDX Call Option @ 2390 03/22/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	04/02/2020	03/22/2021	03/22/2021	Expiration	1,289	3,080,461	2390.4	481,425		1,997,699	0	1,997,699		(1,284,272)	0	0	1,516,274	0	0	
SPX IDX Call Option @ 2411 03/22/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	04/02/2020	03/22/2021	03/22/2021	Expiration	491	1,184,543	2411.48	177,425		751,114	0	751,114		(485,372)	0	0	573,689	0	0	
SPX IDX Call Option @ 2305 03/22/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	04/02/2020	03/22/2021	03/22/2021	Expiration	111	254,740	2304.92	2,471		20,264	0	20,264		(8,294)	0	0	17,793	0	0	
SPX IDX Call Option @ 2237 03/23/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	04/02/2020	03/23/2021	03/23/2021	Expiration	394	881,267	2237.4	8,901		45,926	0	45,926		(13,009)	0	0	37,025	0	0	
SPX IDX Call Option @ 2447 03/24/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	04/02/2020	03/24/2021	03/24/2021	Expiration	93	227,137	2447.33	2,862		16,565	0	16,565		(7,946)	0	0	13,703	0	0	
SPX IDX Call Option @ 2476 03/25/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	04/02/2020	03/25/2021	03/25/2021	Expiration	126	311,252	2475.56	2,583		16,216	0	16,216		(6,656)	0	0	13,632	0	0	
SPX IDX Call Option @ 2630 03/26/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	04/02/2020	03/26/2021	03/26/2021	Expiration	60	157,594	2630.07	1,119		8,185	0	8,185		(3,872)	0	0	7,066	0	0	
SPX IDX Call Option @ 2541 03/29/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	04/02/2020	03/29/2021	03/29/2021	Expiration	100	254,833	2541.47	1,962		15,699	0	15,699		(5,324)	0	0	13,737	0	0	
SPX IDX Call Option @ 2627 03/30/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	04/16/2020	03/30/2021	03/30/2021	Expiration	274	718,651	2626.65	10,601		29,541	0	29,541		1,375	0	0	18,940	0	0	
SPX IDX Call Option @ 2585 03/31/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	04/16/2020	03/31/2021	03/31/2021	Expiration	17	44,171	2584.59	714		2,554	0	2,554		(359)	0	0	1,840	0	0	
SPX IDX Call Option @ 2471 04/01/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	04/16/2020	04/01/2021	04/01/2021	Expiration	61	150,898	2470.5	2,526		8,617	0	8,617		(336)	0	0	6,091	0	0	
CSEATMA6 IDX Call Option @ 242 04/05/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	04/16/2020	04/05/2021	04/05/2021	Expiration	7,418	1,798,076	242.41	34,680		157,622	0	157,622		(107,356)	0	0	122,942	0	0	
SPX IDX Call Option @ 2622 04/05/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	04/16/2020	04/05/2021	04/05/2021	Expiration	411	1,076,803	2622	165,738		597,913	0	597,913		(304,417)	0	0	432,175	0	0	
SPX IDX Call Option @ 2708 04/05/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	04/16/2020	04/05/2021	04/05/2021	Expiration	1,203	3,256,030	2707.56	(393,866)		(1,647,942)	0	(1,647,942)		882,848	0	0	(1,254,076)	0	0	
SPX IDX Call Option @ 2642 04/05/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	04/16/2020	04/05/2021	04/05/2021	Expiration	1,203	3,176,637	2641.54	470,554		1,727,335	0	1,727,335		(883,284)	0	0	1,256,782	0	0	
SPX IDX Call Option @ 2527 04/05/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	04/16/2020	04/05/2021	04/05/2021	Expiration	17	44,170	2526.9	633		986	0	986		433	0	0	352	0	0	
SPX IDX Call Option @ 2489 04/05/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	04/16/2020	04/05/2021	04/05/2021	Expiration	218	543,745	2488.65	8,448		38,229	0	38,229		(11,500)	0	0	29,781	0	0	
SPX IDX Call Option @ 2664 04/06/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	04/16/2020	04/06/2021	04/06/2021	Expiration	170	453,012	2663.68	6,410		21,021	0	21,021		(8,243)	0	0	14,611	0	0	
SPX IDX Call Option @ 2659 04/07/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	04/16/2020	04/07/2021	04/07/2021	Expiration	57	151,985	2659.41	2,104		5,045	0	5,045		(1,531)	0	0	2,941	0	0	
SPX IDX Call Option @ 2750 04/08/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	04/16/2020	04/08/2021	04/08/2021	Expiration	70	191,289	2749.98	3,174		13,657	0	13,657		(5,811)	0	0	10,482	0	0	
SPX IDX Call Option @ 2790 04/09/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	04/16/2020	04/09/2021	04/09/2021	Expiration	69	192,637	2789.82	3,062		20,364	0	20,364		(9,039)	0	0	17,302	0	0	
SPX IDX Call Option @ 2762 04/13/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4IME4XBQ71	05/01/2020	04/13/2021	04/13/2021	Expiration	260	716,892	2761.63	11,112		100,537	0	100,537		(46,333)	0	0	89,425	0	0	
SPX IDX Call Option @ 2846 04/14/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4IME4XBQ71	05/01/2020	04/14/2021	04/14/2021	Expiration	78	221,480	2846.06	2,481		23,111	0	23,111		(9,270)	0	0	20,631	0	0	
SPX IDX Call Option @ 2783 04/15/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4IME4XBQ71	05/01/2020	04/15/2021	04/15/2021	Expiration	185	515,562	2783.36	6,341		62,859	0	62,859		(26,607)	0	0	56,518	0	0	
SPX IDX Call Option @ 2800 04/16/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4IME4XBQ71	05/01/2020	04/16/2021	04/16/2021	Expiration	58	161,450	2799.55	2,034		19,325	0	19,325		(8,037)	0	0	17,290	0	0	
CSEATMA6 IDX Call Option @ 247 04/16/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/01/2020	04/16/2021	04/16/2021	Expiration	8,155	2,012,268	246.75	26,379		163,591	0	163,591		(95,846)	0	0	137,212	0	0	
SPX IDX Call Option @ 2869 04/16/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/01/2020	04/16/2021	04/16/2021	Expiration	1,134	3,251,745	2868.74	(306,512)		(1,492,527)	0	(1,492,527)		725,344	0	0	(1,186,014)	0	0	
SPX IDX Call Option @ 2798 04/16/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/01/2020	04/16/2021	04/16/2021	Expiration	1,134	3,171,810	2798.22	379,454		1,572,462	0	1,572,462		(728,543)	0	0	1,193,008	0	0	
SPX IDX Call Option @ 2823 04/16/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/01/2020	04/16/2021	04/16/2021	Expiration	377	1,063,783	2822.53	120,759		513,678	0	513,678		(238,899)	0	0	392,919	0	0	
SPX IDX Call Option @ 2875 04/19/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4IME4XBQ71	05/01/2020	04/19/2021	04/19/2021	Expiration	84	240,543	2874.56	3,295		31,872	0	31,872		(12,753)	0	0	28,576	0	0	
SPX IDX Call Option @ 2823 04/20/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4IME4XBQ71	05/01/2020	04/20/2021	04/20/2021	Expiration	202	571,210	2823.16	9,311		66,573	0	66,573		(24,327)	0	0	57,262	0	0	
SPX IDX Call Option @ 2737 04/21/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4IME4XBQ71	05/01/2020	04/21/2021	04/21/2021	Expiration	101	275,435	2736.56	3,773		23,937	0	23,937		(7,064)	0	0	20,163	0	0	
SPX IDX Call Option @ 2799 04/22/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4IME4XBQ71	05/01/2020	04/22/2021	04/22/2021	Expiration	5	13,605	2799.31	204		1,420	0	1,420		(462)	0	0	1,216	0	0	
SPX IDX Call Option @ 2798 04/23/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4IME4XBQ71	05/01/2020	04/23/2021	04/23/2021	Expiration	24	67,455	2797.8	749		3,212	0	3,212		(395)	0	0	2,463	0	0	
SPX IDX Call Option @ 2837 04/26/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4IME4XBQ71	05/01/2020	04/26/2021	04/26/2021	Expiration	133	376,719	2836.74	5,500		25,214	0	25,214		(7,571)	0	0	19,714	0	0	
SPX IDX Call Option @ 2878 04/27/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/14/2020	04/27/2021	04/27/2021	Expiration	314	903,900	2878.48	13,197		100,574	0	100,574		(30,570)	0	0	87,377	0	0	

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 or 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 Consideration 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 (Amortization)/ 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)
SPX IDX Call Option @ 2863 04/28/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/14/2020	04/28/2021	04/28/2021	Expiration	20	57,583	2863.39	518		1,668	0	1,668		246	0	0	1,149	0	0	
SPX IDX Call Option @ 2940 04/29/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/14/2020	04/29/2021	04/29/2021	Expiration	26	77,574	2939.51	970		5,772	0	5,772		(1,342)	0	0	4,802	0	0	
CSEATMA6 IDX Call Option @ 247 04/30/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/14/2020	04/30/2021	04/30/2021	Expiration	8,007	1,978,286	247.08	26,835		170,623	0	170,623		(91,481)	0	0	143,787	0	0	
SPX IDX Call Option @ 2872 04/30/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/14/2020	04/30/2021	04/30/2021	Expiration	725	2,082,365	2871.95	193,688		949,276	0	949,276		(467,829)	0	0	755,588	0	0	
SPX IDX Call Option @ 2941 04/30/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/14/2020	04/30/2021	04/30/2021	Expiration	725	2,132,561	2941.18	(149,966)		(899,080)	0	(899,080)		464,545	0	0	(749,113)	0	0	
SPX IDX Call Option @ 2912 04/30/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/14/2020	04/30/2021	04/30/2021	Expiration	39	113,730	2912.43	1,080		5,335	0	5,335		(79)	0	0	4,255	0	0	
SPX IDX Call Option @ 2890 05/03/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/14/2020	05/03/2021	05/03/2021	Expiration	307	885,880	2889.84	79,016		399,379	0	399,379		(195,823)	0	0	320,363	0	0	
SPX IDX Call Option @ 2831 05/03/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/14/2020	05/03/2021	05/03/2021	Expiration	98	278,004	2830.71	3,670		19,127	0	19,127		(1,211)	0	0	15,458	0	0	
SPX IDX Call Option @ 2831 05/03/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/14/2020	05/03/2021	05/03/2021	Expiration	2	4,784	2830.71	76		491	0	491		(256)	0	0	415	0	0	
SPX IDX Call Option @ 2925 05/04/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/15/2019	05/04/2021	05/04/2021	Expiration	2	5,352	2924.58	440		2,269	0	2,269		(1,142)	0	0	1,829	0	0	
SPX IDX Call Option @ 3111 05/04/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/15/2019	05/04/2021	05/04/2021	Expiration	2	5,692	3110.65	(238)		(1,929)	0	(1,929)		1,031	0	0	(1,691)	0	0	
SPX IDX Call Option @ 2843 05/04/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/14/2020	05/04/2021	05/04/2021	Expiration	98	278,674	2842.74	3,344		26,384	0	26,384		(9,746)	0	0	23,040	0	0	
SPX IDX Call Option @ 2868 05/05/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/14/2020	05/05/2021	05/05/2021	Expiration	35	99,707	2868.44	1,266		7,020	0	7,020		(2,341)	0	0	5,753	0	0	
CSEATMA6 IDX Call Option @ 233 05/06/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/15/2019	05/06/2021	05/06/2021	Expiration	25	5,746	232.82	165		873	0	873		(546)	0	0	708	0	0	
SPX IDX Call Option @ 3002 05/06/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/15/2019	05/06/2021	05/06/2021	Expiration	9	26,630	3002.29	1,794		10,638	0	10,638		(5,242)	0	0	8,844	0	0	
SPX IDX Call Option @ 2848 05/06/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/14/2020	05/06/2021	05/06/2021	Expiration	43	122,169	2848.42	2,162		12,082	0	12,082		(4,072)	0	0	9,919	0	0	
SPX IDX Call Option @ 2930 05/10/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/29/2020	05/10/2021	05/10/2021	Expiration	2	5,713	2929.8	200		1,089	0	1,089		(415)	0	0	889	0	0	
SPX IDX Call Option @ 2930 05/11/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/29/2020	05/11/2021	05/11/2021	Expiration	71	208,903	2930.32	3,405		28,570	0	28,570		(10,476)	0	0	25,165	0	0	
SPX IDX Call Option @ 2870 05/12/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/29/2020	05/12/2021	05/12/2021	Expiration	442	1,269,655	2870.12	27,552		153,580	0	153,580		(65,396)	0	0	126,028	0	0	
SPX IDX Call Option @ 2820 05/13/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/29/2020	05/13/2021	05/13/2021	Expiration	543	1,531,852	2820	36,152		247,861	0	247,861		(104,736)	0	0	211,709	0	0	
SPX IDX Call Option @ 2853 05/14/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/29/2020	05/14/2021	05/14/2021	Expiration	152	434,607	2852.5	7,866		63,806	0	63,806		(21,003)	0	0	55,939	0	0	
SPX IDX Call Option @ 2918 05/17/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/29/2020	05/17/2021	05/17/2021	Expiration	165	481,859	2918.41	56,038		205,542	0	205,542		(88,409)	0	0	149,504	0	0	
CSEATMA6 IDX Call Option @ 248 05/17/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/29/2020	05/17/2021	05/17/2021	Expiration	10,195	2,527,244	247.9	42,410		199,101	0	199,101		(102,834)	0	0	156,691	0	0	
SPX IDX Call Option @ 2864 05/17/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/29/2020	05/17/2021	05/17/2021	Expiration	17	49,657	2863.7	1,023		7,851	0	7,851		(3,044)	0	0	6,828	0	0	
SPX IDX Call Option @ 2864 05/17/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/29/2020	05/17/2021	05/17/2021	Expiration	32	90,636	2863.7	2,003		14,093	0	14,093		(5,490)	0	0	12,090	0	0	
SPX IDX Call Option @ 2864 05/17/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/29/2020	05/17/2021	05/17/2021	Expiration	2	5,527	2863.7	123		865	0	865		(292)	0	0	742	0	0	
SPX IDX Call Option @ 3007 05/18/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/29/2020	05/18/2021	05/18/2021	Expiration	944	2,839,616	3006.73	(251,320)		(1,058,789)	0	(1,058,789)		498,532	0	0	(807,470)	0	0	
SPX IDX Call Option @ 2919 05/18/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	05/29/2020	05/18/2021	05/18/2021	Expiration	944	2,756,819	2919.06	320,432		1,141,587	0	1,141,587		(505,570)	0	0	821,154	0	0	
SPX IDX Call Option @ 2920 05/18/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/31/2019	05/18/2021	05/18/2021	Expiration	45	131,268	2920.32	8,281		54,278	0	54,278		(30,980)	0	0	45,996	0	0	
SPX IDX Call Option @ 2954 05/18/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/29/2020	05/18/2021	05/18/2021	Expiration	122	359,077	2953.91	4,812		30,029	0	30,029		(9,523)	0	0	25,218	0	0	
CSEATMA6 IDX Call Option @ 236 05/19/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/31/2019	05/19/2021	05/19/2021	Expiration	382	90,222	235.88	3,212		11,877	0	11,877		(6,648)	0	0	8,665	0	0	
SPX IDX Call Option @ 2923 05/19/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/29/2020	05/19/2021	05/19/2021	Expiration	39	114,433	2922.94	2,140		11,663	0	11,663		(3,928)	0	0	9,523	0	0	
SPX IDX Call Option @ 2972 05/20/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/29/2020	05/20/2021	05/20/2021	Expiration	57	169,025	2971.61	3,245		21,956	0	21,956		(6,325)	0	0	18,710	0	0	
SPX IDX Call Option @ 2949 05/21/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/29/2020	05/21/2021	05/21/2021	Expiration	33	97,802	2948.51	1,633		9,692	0	9,692		(2,607)	0	0	8,059	0	0	
SPX IDX Call Option @ 2854 05/24/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/31/2019	05/24/2021	05/24/2021	Expiration	67	191,145	2854.19	14,539		89,931	0	89,931		(48,211)	0	0	75,393	0	0	
SPX IDX Call Option @ 3147 05/24/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/31/2019	05/24/2021	05/24/2021	Expiration	67	210,737	3146.74	(6,140)		(70,339)	0	(70,339)		38,751	0	0	(64,199)	0	0	

SCHEDULE DB - PART A - SECTION 2

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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 Expira-tion	8 Termina-tion 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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion 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 (Amortiza-tion)/ 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)
SPX IDX Call Option @ 2955 05/24/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	05/29/2020	05/24/2021	05/24/2021	Expiration	241	711,554	2955.45	13,662		97,560	0	97,560		(24,330)	0	0	83,898	0	0	
SPX IDX Call Option @ 2955 05/24/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/11/2020	05/24/2021	05/24/2021	Expiration	5	13,920	2955.45	491		2,195	0	2,195		(695)	0	0	1,703	0	0	
SPX IDX Call Option @ 2992 05/26/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/11/2020	05/26/2021	05/26/2021	Expiration	115	342,887	2991.77	5,520		24,289	0	24,289		(4,777)	0	0	18,768	0	0	
SPX IDX Call Option @ 3036 05/27/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/11/2020	05/27/2021	05/27/2021	Expiration	70	214,017	3036.13	3,232		17,367	0	17,367		(2,588)	0	0	14,136	0	0	
SPX IDX Call Option @ 3030 05/28/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/11/2020	05/28/2021	05/28/2021	Expiration	8	24,541	3029.73	437		1,599	0	1,599		93	0	0	1,162	0	0	
SPX IDX Call Option @ 3148 06/01/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/11/2020	06/01/2021	06/01/2021	Expiration	647	2,036,314	3147.95	(151,665)		(681,859)	0	(681,859)		283,682	0	0	(530,194)	0	0	
SPX IDX Call Option @ 3100 06/01/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/11/2020	06/01/2021	06/01/2021	Expiration	144	447,081	3100.42	40,532		158,854	0	158,854		(62,601)	0	0	118,322	0	0	
SPX IDX Call Option @ 3069 06/01/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/11/2020	06/01/2021	06/01/2021	Expiration	647	1,985,348	3069.16	193,712		732,826	0	732,826		(287,049)	0	0	539,114	0	0	
CSEATMA6 IDX Call Option @ 251 06/01/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/11/2020	06/01/2021	06/01/2021	Expiration	6,049	1,518,288	250.98	19,049		117,574	0	117,574		(51,201)	0	0	98,525	0	0	
SPX IDX Call Option @ 3056 06/01/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/11/2020	06/01/2021	06/01/2021	Expiration	53	161,587	3055.73	1,988		7,116	0	7,116		789	0	0	5,129	0	0	
SPX IDX Call Option @ 3044 06/01/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/11/2020	06/01/2021	06/01/2021	Expiration	91	277,824	3044.31	4,473		11,853	0	11,853		252	0	0	7,380	0	0	
SPX IDX Call Option @ 3081 06/02/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/11/2020	06/02/2021	06/02/2021	Expiration	23	72,307	3080.82	1,432		4,950	0	4,950		160	0	0	3,519	0	0	
SPX IDX Call Option @ 2864 06/03/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/12/2019	06/03/2021	06/03/2021	Expiration	14	39,431	2863.51	3,797		18,305	0	18,305		(9,032)	0	0	14,508	0	0	
SPX IDX Call Option @ 3123 06/03/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/11/2020	06/03/2021	06/03/2021	Expiration	99	309,039	3122.87	5,254		29,344	0	29,344		(7,286)	0	0	24,090	0	0	
SPX IDX Call Option @ 3112 06/04/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/11/2020	06/04/2021	06/04/2021	Expiration	83	259,072	3112.35	3,757		23,680	0	23,680		(8,762)	0	0	19,924	0	0	
CSEATMA6 IDX Call Option @ 246 06/07/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/12/2019	06/07/2021	06/07/2021	Expiration	268	65,852	246.02	1,666		6,709	0	6,709		(2,629)	0	0	5,043	0	0	
SPX IDX Call Option @ 2991 06/07/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/12/2019	06/07/2021	06/07/2021	Expiration	14	41,073	2991.46	(2,772)		(16,957)	0	(16,957)		8,429	0	0	(14,186)	0	0	
SPX IDX Call Option @ 2859 06/07/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/12/2019	06/07/2021	06/07/2021	Expiration	14	39,250	2858.72	3,826		18,780	0	18,780		(9,044)	0	0	14,954	0	0	
SPX IDX Call Option @ 3194 06/07/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/11/2020	06/07/2021	06/07/2021	Expiration	51	164,424	3193.93	1,973		17,146	0	17,146		(4,823)	0	0	15,173	0	0	
SPX IDX Call Option @ 3194 06/07/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/18/2020	06/07/2021	06/07/2021	Expiration	25	78,858	3193.93	1,404		7,459	0	7,459		(2,080)	0	0	6,056	0	0	
SPX IDX Call Option @ 3194 06/07/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/18/2020	06/07/2021	06/07/2021	Expiration	6	20,665	3193.93	372		1,766	0	1,766		(499)	0	0	1,394	0	0	
SPX IDX Call Option @ 3232 06/08/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/18/2020	06/08/2021	06/08/2021	Expiration	178	576,270	3232.39	7,722		38,128	0	38,128		(7,253)	0	0	30,406	0	0	
SPX IDX Call Option @ 3253 06/09/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/18/2020	06/09/2021	06/09/2021	Expiration	482	1,567,711	3253.39	(98,663)		(465,564)	0	(465,564)		183,275	0	0	(366,901)	0	0	
SPX IDX Call Option @ 3168 06/09/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/18/2020	06/09/2021	06/09/2021	Expiration	69	219,574	3168.46	19,132		72,841	0	72,841		(26,504)	0	0	53,708	0	0	
SPX IDX Call Option @ 3159 06/09/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/18/2020	06/09/2021	06/09/2021	Expiration	482	1,522,073	3158.68	135,724		511,201	0	511,201		(185,729)	0	0	375,478	0	0	
CSEATMA6 IDX Call Option @ 252 06/09/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/18/2020	06/09/2021	06/09/2021	Expiration	4,625	1,164,278	251.75	16,543		91,246	0	91,246		(34,648)	0	0	74,703	0	0	
SPX IDX Call Option @ 3207 06/09/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/18/2020	06/09/2021	06/09/2021	Expiration	60	192,976	3207.18	2,721		19,403	0	19,403		(4,740)	0	0	16,682	0	0	
SPX IDX Call Option @ 3190 06/10/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/18/2020	06/10/2021	06/10/2021	Expiration	25	79,849	3190.14	1,333		8,863	0	8,863		(1,702)	0	0	7,529	0	0	
SPX IDX Call Option @ 3002 06/11/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/18/2020	06/11/2021	06/11/2021	Expiration	47	142,179	3002.1	2,218		17,056	0	17,056		(3,918)	0	0	14,838	0	0	
CSEATMA6 IDX Call Option @ 244 06/14/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/26/2019	06/14/2021	06/14/2021	Expiration	55	13,516	244.15	440		1,485	0	1,485		(547)	0	0	1,045	0	0	
SPX IDX Call Option @ 2997 06/14/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/26/2019	06/14/2021	06/14/2021	Expiration	11	33,985	2996.9	2,508		14,269	0	14,269		(6,713)	0	0	11,761	0	0	
SPX IDX Call Option @ 3041 06/14/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/18/2020	06/14/2021	06/14/2021	Expiration	15	45,255	3041.31	1,023		5,583	0	5,583		(1,664)	0	0	4,560	0	0	
SPX IDX Call Option @ 3041 06/14/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/25/2020	06/14/2021	06/14/2021	Expiration	2	7,117	3041.31	223		1,455	0	1,455		(498)	0	0	1,232	0	0	
SPX IDX Call Option @ 3041 06/14/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/25/2020	06/14/2021	06/14/2021	Expiration	16	47,353	3041.31	919		7,104	0	7,104		(1,676)	0	0	6,185	0	0	
SPX IDX Call Option @ 3128 06/15/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/26/2019	06/15/2021	06/15/2021	Expiration	23	70,909	3127.86	(3,546)		(25,362)	0	(25,362)		12,245	0	0	(21,815)	0	0	
SPX IDX Call Option @ 2906 06/15/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/26/2019	06/15/2021	06/15/2021	Expiration	23	65,875	2905.84	6,133		30,395	0	30,395		(14,185)	0	0	24,262	0	0	

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 or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion 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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion 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 (Amortiza-tion)/ 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)
SPX IDX Call Option @ 3067 06/15/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/25/2020	06/15/2021	06/15/2021	Expiration	39	118,493	3066.59	2,157		17,029	0	17,029		(4,689)	0	0	14,873	0	0	
SPX IDX Call Option @ 3118 06/16/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/25/2020	06/16/2021	06/16/2021	Expiration	57	179,264	3118.17	15,976		63,557	0	63,557		(24,583)	0	0	47,580	0	0	
SPX IDX Call Option @ 3125 06/16/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/25/2020	06/16/2021	06/16/2021	Expiration	96	301,069	3124.74	6,172		47,540	0	47,540		(14,929)	0	0	41,368	0	0	
SPX IDX Call Option @ 3102 06/17/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/25/2020	06/17/2021	06/17/2021	Expiration	266	824,441	3101.85	73,355		297,687	0	297,687		(118,105)	0	0	224,332	0	0	
SPX IDX Call Option @ 3183 06/17/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	06/25/2020	06/17/2021	06/17/2021	Expiration	266	846,010	3183	(54,952)		(276,119)	0	(276,119)		117,601	0	0	(221,167)	0	0	
CSEATMA6 IDX Call Option @ 251 06/17/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/25/2020	06/17/2021	06/17/2021	Expiration	1,848	463,174	250.6	7,622		29,831	0	29,831		(14,745)	0	0	22,209	0	0	
SPX IDX Call Option @ 3113 06/17/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/25/2020	06/17/2021	06/17/2021	Expiration	15	47,418	3113.49	839		6,486	0	6,486		(1,497)	0	0	5,646	0	0	
SPX IDX Call Option @ 3115 06/18/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/25/2020	06/18/2021	06/18/2021	Expiration	145	451,755	3115.34	11,384		65,995	0	65,995		(20,720)	0	0	54,610	0	0	
SPX IDX Call Option @ 3098 06/21/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	06/25/2020	06/21/2021	06/21/2021	Expiration	13	39,837	3097.74	1,103		6,283	0	6,283		(1,777)	0	0	5,179	0	0	
SPX IDX Call Option @ 3098 06/21/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/02/2020	06/21/2021	06/21/2021	Expiration	16	50,617	3097.74	1,756		9,056	0	9,056		(2,293)	0	0	7,300	0	0	
SPX IDX Call Option @ 3098 06/21/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/02/2020	06/21/2021	06/21/2021	Expiration	4	12,980	3097.74	266		1,333	0	1,333		(186)	0	0	1,067	0	0	
CSEATMA6 IDX Call Option @ 252 06/22/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/02/2020	06/22/2021	06/22/2021	Expiration	3,999	1,009,598	252.44	18,757		57,311	0	57,311		(24,292)	0	0	38,554	0	0	
SPX IDX Call Option @ 3108 06/22/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/02/2020	06/22/2021	06/22/2021	Expiration	51	159,508	3108.11	15,533		58,419	0	58,419		(21,261)	0	0	42,886	0	0	
SPX IDX Call Option @ 3118 06/22/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/02/2020	06/22/2021	06/22/2021	Expiration	201	628,093	3117.86	11,871		72,774	0	72,774		(8,314)	0	0	60,903	0	0	
SPX IDX Call Option @ 3164 06/23/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/02/2020	06/23/2021	06/23/2021	Expiration	398	1,258,848	3163.65	(96,987)		(429,023)	0	(429,023)		169,117	0	0	(332,036)	0	0	
SPX IDX Call Option @ 3084 06/23/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/02/2020	06/23/2021	06/23/2021	Expiration	398	1,227,083	3083.82	126,619		460,788	0	460,788		(167,371)	0	0	334,169	0	0	
SPX IDX Call Option @ 3131 06/23/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/02/2020	06/23/2021	06/23/2021	Expiration	95	298,850	3131.29	6,097		24,154	0	24,154		(1,398)	0	0	18,057	0	0	
SPX IDX Call Option @ 3050 06/24/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/02/2020	06/24/2021	06/24/2021	Expiration	46	140,407	3050.33	3,384		12,430	0	12,430		(899)	0	0	9,046	0	0	
SPX IDX Call Option @ 3084 06/25/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/02/2020	06/25/2021	06/25/2021	Expiration	61	187,215	3083.76	3,819		15,805	0	15,805		(1,346)	0	0	11,985	0	0	
SPX IDX Call Option @ 3009 06/28/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/09/2020	06/28/2021	06/28/2021	Expiration	10	31,174	3009.05	3,096		3,673	0	3,673		1,841	0	0	577	0	0	
SPX IDX Call Option @ 3009 06/28/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/02/2020	06/28/2021	06/28/2021	Expiration	10	29,459	3009.05	695		2,893	0	2,893		(331)	0	0	2,197	0	0	
SPX IDX Call Option @ 3053 06/29/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/09/2020	06/29/2021	06/29/2021	Expiration	42	127,595	3053.24	4,581		6,996	0	6,996		2,473	0	0	2,415	0	0	
SPX IDX Call Option @ 3116 06/29/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/09/2020	06/29/2021	06/29/2021	Expiration	28	87,306	3115.86	8,245		32,950	0	32,950		(11,737)	0	0	24,705	0	0	
SPX IDX Call Option @ 3100 06/30/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/09/2020	06/30/2021	06/30/2021	Expiration	40	122,771	3100.29	4,334		7,526	0	7,526		3,059	0	0	3,192	0	0	
SPX IDX Call Option @ 3097 06/30/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/09/2020	06/30/2021	06/30/2021	Expiration	464	1,436,841	3097.04	141,984		556,941	0	556,941		(185,557)	0	0	414,957	0	0	
SPX IDX Call Option @ 3181 06/30/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/09/2020	06/30/2021	06/30/2021	Expiration	464	1,475,561	3180.5	(108,274)		(518,221)	0	(518,221)		185,843	0	0	(409,947)	0	0	
CSEATMA6 IDX Call Option @ 254 06/30/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/09/2020	06/30/2021	06/30/2021	Expiration	3,399	861,688	253.53	15,193		46,599	0	46,599		(18,558)	0	0	31,406	0	0	
SPX IDX Call Option @ 3116 07/01/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/09/2020	07/01/2021	07/01/2021	Expiration	208	649,065	3115.86	12,138		41,566	0	41,566		4,436	0	0	29,429	0	0	
SPX IDX Call Option @ 3100 07/01/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/11/2019	07/01/2021	07/01/2021	Expiration	59	182,119	3100.43	12,336		71,634	0	71,634		(28,985)	0	0	59,298	0	0	
SPX IDX Call Option @ 3130 07/02/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/09/2020	07/02/2021	07/02/2021	Expiration	309	966,422	3130.01	19,425		59,528	0	59,528		7,948	0	0	40,102	0	0	
SPX IDX Call Option @ 2973 07/02/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/11/2019	07/02/2021	07/02/2021	Expiration	20	60,293	2973.01	5,652		27,973	0	27,973		(10,903)	0	0	22,321	0	0	
SPX IDX Call Option @ 3107 07/02/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/11/2019	07/02/2021	07/02/2021	Expiration	20	63,006	3106.8	(4,101)		(25,260)	0	(25,260)		10,061	0	0	(21,159)	0	0	
SPX IDX Call Option @ 3130 07/06/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/16/2020	07/06/2021	07/06/2021	Expiration	7	21,597	3130.01	786		3,305	0	3,305		(513)	0	0	2,519	0	0	
SPX IDX Call Option @ 3130 07/06/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/16/2020	07/06/2021	07/06/2021	Expiration	27	85,981	3130.01	3,104		17,601	0	17,601		(4,726)	0	0	14,497	0	0	
SPX IDX Call Option @ 3180 07/06/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/16/2020	07/06/2021	07/06/2021	Expiration	48	153,962	3179.72	2,664		14,384	0	14,384		(2,679)	0	0	11,720	0	0	
SPX IDX Call Option @ 3192 07/07/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/16/2020	07/07/2021	07/07/2021	Expiration	30	95,415	3192.19	8,919		34,850	0	34,850		(9,827)	0	0	25,930	0	0	

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 or 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 Consideration 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 (Amortization)/ 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)
SPX IDX Call Option @ 3145 07/07/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/16/2020	07/07/2021	07/07/2021	Expiration	130	409,835	3145.32	8,279		42,498	0	42,498		(9,474)	0	0	34,219	0	0	
CSEATMA6 IDX Call Option @ 256 07/08/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/16/2020	07/08/2021	07/08/2021	Expiration	2,901	744,047	256.49	10,460		33,962	0	33,962		(12,586)	0	0	23,502	0	0	
SPX IDX Call Option @ 3168 07/08/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/16/2020	07/08/2021	07/08/2021	Expiration	262	831,318	3167.53	82,283		302,681	0	302,681		(87,940)	0	0	220,398	0	0	
SPX IDX Call Option @ 3244 07/08/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/16/2020	07/08/2021	07/08/2021	Expiration	262	851,259	3243.51	(64,135)		(282,740)	0	(282,740)		89,269	0	0	(218,605)	0	0	
SPX IDX Call Option @ 3170 07/08/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/16/2020	07/08/2021	07/08/2021	Expiration	101	319,245	3169.94	6,034		34,218	0	34,218		(6,360)	0	0	28,184	0	0	
SPX IDX Call Option @ 3152 07/09/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/16/2020	07/09/2021	07/09/2021	Expiration	52	164,537	3152.05	3,357		24,117	0	24,117		(5,748)	0	0	20,761	0	0	
CSEATMA6 IDX Call Option @ 249 07/12/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/25/2019	07/12/2021	07/12/2021	Expiration	173	43,043	249.18	1,127		3,600	0	3,600		(1,213)	0	0	2,473	0	0	
SPX IDX Call Option @ 2997 07/12/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/25/2019	07/12/2021	07/12/2021	Expiration	15	46,215	2997.08	4,269		21,396	0	21,396		(8,045)	0	0	17,127	0	0	
SPX IDX Call Option @ 3250 07/12/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/25/2019	07/12/2021	07/12/2021	Expiration	15	50,119	3250.26	(2,231)		(17,492)	0	(17,492)		6,725	0	0	(15,261)	0	0	
SPX IDX Call Option @ 3155 07/13/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/23/2020	07/13/2021	07/13/2021	Expiration	119	374,651	3155.22	8,992		47,474	0	47,474		(9,059)	0	0	38,483	0	0	
SPX IDX Call Option @ 3269 07/13/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/23/2020	07/13/2021	07/13/2021	Expiration	485	1,586,401	3269.38	(122,317)		(533,671)	0	(533,671)		152,066	0	0	(411,354)	0	0	
SPX IDX Call Option @ 3192 07/13/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/23/2020	07/13/2021	07/13/2021	Expiration	485	1,548,752	3191.79	160,558		571,320	0	571,320		(145,248)	0	0	410,762	0	0	
SPX IDX Call Option @ 3198 07/14/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/23/2020	07/14/2021	07/14/2021	Expiration	103	328,737	3197.52	8,087		45,896	0	45,896		(6,381)	0	0	37,809	0	0	
CSEATMA6 IDX Call Option @ 257 07/14/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/23/2020	07/14/2021	07/14/2021	Expiration	3,823	981,922	256.86	20,878		48,893	0	48,893		(8,878)	0	0	28,015	0	0	
SPX IDX Call Option @ 3237 07/14/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/23/2020	07/14/2021	07/14/2021	Expiration	35	112,026	3236.8	10,482		39,369	0	39,369		(10,039)	0	0	28,887	0	0	
SPX IDX Call Option @ 3227 07/15/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/23/2020	07/15/2021	07/15/2021	Expiration	196	633,374	3226.56	16,531		109,836	0	109,836		(25,872)	0	0	93,305	0	0	
SPX IDX Call Option @ 3216 07/16/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/23/2020	07/16/2021	07/16/2021	Expiration	43	136,790	3215.57	5,253		18,426	0	18,426		(1,415)	0	0	13,174	0	0	
SPX IDX Call Option @ 3103 07/16/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/25/2019	07/16/2021	07/16/2021	Expiration	50	154,337	3102.87	11,003		60,896	0	60,896		(24,189)	0	0	49,893	0	0	
SPX IDX Call Option @ 3225 07/19/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	07/23/2020	07/19/2021	07/19/2021	Expiration	65	209,962	3224.73	6,089		25,402	0	25,402		(1,926)	0	0	19,313	0	0	
SPX IDX Call Option @ 3225 07/19/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/30/2020	07/19/2021	07/19/2021	Expiration	22	69,525	3224.73	1,634		7,953	0	7,953		(1,239)	0	0	6,319	0	0	
SPX IDX Call Option @ 3252 07/20/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/30/2020	07/20/2021	07/20/2021	Expiration	21	69,167	3251.84	1,121		7,117	0	7,117		(440)	0	0	5,996	0	0	
SPX IDX Call Option @ 3243 07/20/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/30/2020	07/20/2021	07/20/2021	Expiration	675	2,190,364	3242.63	195,061		729,820	0	729,820		(204,093)	0	0	534,758	0	0	
SPX IDX Call Option @ 3342 07/20/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/30/2020	07/20/2021	07/20/2021	Expiration	675	2,257,582	3342.14	(139,239)		(662,602)	0	(662,602)		205,202	0	0	(523,363)	0	0	
SPX IDX Call Option @ 3274 07/20/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/30/2020	07/20/2021	07/20/2021	Expiration	71	230,919	3274.05	19,071		73,987	0	73,987		(20,780)	0	0	54,915	0	0	
CSEATMA6 IDX Call Option @ 261 07/21/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/30/2020	07/21/2021	07/21/2021	Expiration	4,326	1,130,985	261.43	22,312		35,994	0	35,994		(409)	0	0	13,682	0	0	
SPX IDX Call Option @ 3257 07/21/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/30/2020	07/21/2021	07/21/2021	Expiration	137	446,380	3257.3	8,347		47,851	0	47,851		(4,186)	0	0	39,504	0	0	
SPX IDX Call Option @ 3276 07/22/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/30/2020	07/22/2021	07/22/2021	Expiration	70	230,402	3276.02	4,332		29,993	0	29,993		(2,658)	0	0	25,661	0	0	
SPX IDX Call Option @ 3265 07/26/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	08/08/2019	07/26/2021	07/26/2021	Expiration	16	51,558	3265.26	(1,556)		(18,270)	0	(18,270)		7,525	0	0	(16,713)	0	0	
SPX IDX Call Option @ 2990 07/26/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	08/08/2019	07/26/2021	07/26/2021	Expiration	16	47,214	2990.15	3,504		22,614	0	22,614		(9,283)	0	0	19,109	0	0	
SPX IDX Call Option @ 3216 07/26/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	07/30/2020	07/26/2021	07/26/2021	Expiration	73	235,641	3215.63	4,289		16,208	0	16,208		618	0	0	11,919	0	0	
SPX IDX Call Option @ 3216 07/26/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	08/06/2020	07/26/2021	07/26/2021	Expiration	11	34,664	3215.63	964		3,301	0	3,301		125	0	0	2,337	0	0	
SPX IDX Call Option @ 3216 07/26/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	08/06/2020	07/26/2021	07/26/2021	Expiration	42	134,220	3215.63	3,637		12,750	0	12,750		281	0	0	9,112	0	0	
SPX IDX Call Option @ 3276 07/27/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	08/06/2020	07/27/2021	07/27/2021	Expiration	33	108,756	3275.78	10,654		37,373	0	37,373		(8,169)	0	0	26,719	0	0	
SPX IDX Call Option @ 3034 07/27/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	08/08/2019	07/27/2021	07/27/2021	Expiration	18	54,620	3034.42	3,610		24,607	0	24,607		(10,274)	0	0	20,997	0	0	
SPX IDX Call Option @ 3239 07/27/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	08/06/2020	07/27/2021	07/27/2021	Expiration	79	254,682	3239.41	5,909		22,874	0	22,874		1,462	0	0	16,965	0	0	
SPX IDX Call Option @ 3246 07/28/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	08/06/2020	07/28/2021	07/28/2021	Expiration	238	772,554	3246.3	80,954		274,710	0	274,710		(59,840)	0	0	193,756	0	0	

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 or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion 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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion 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 (Amortiza-tion)/ 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)
SPX IDX Call Option @ 3331 07/28/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/06/2020	07/28/2021	07/28/2021	Expiration	238	792,826	3331.48	(57,763)		(254,439)	0	(254,439)		66,575	0	0	(196,676)	0	0	
SPX IDX Call Option @ 3218 07/28/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/06/2020	07/28/2021	07/28/2021	Expiration	12	38,718	3218.44	918		2,311	0	2,311		718	0	0	1,393	0	0	
CSEATMA6 IDX Call Option @ 246 07/29/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/08/2019	07/29/2021	07/29/2021	Expiration	288	70,996	246.48	2,378		7,509	0	7,509		(2,240)	0	0	5,131	0	0	
CSEATMA6 IDX Call Option @ 265 07/29/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/06/2020	07/29/2021	07/29/2021	Expiration	3,482	923,743	265.32	22,429		25,172	0	25,172		9,768	0	0	2,744	0	0	
SPX IDX Call Option @ 3258 07/29/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/06/2020	07/29/2021	07/29/2021	Expiration	120	391,925	3258.44	10,151		24,938	0	24,938		5,365	0	0	14,788	0	0	
SPX IDX Call Option @ 3246 07/30/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/06/2020	07/30/2021	07/30/2021	Expiration	47	151,144	3246.22	3,582		9,266	0	9,266		2,676	0	0	5,684	0	0	
SPX IDX Call Option @ 3271 08/02/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/06/2020	08/02/2021	08/02/2021	Expiration	55	178,538	3271.12	4,285		12,643	0	12,643		2,608	0	0	8,358	0	0	
SPX IDX Call Option @ 3271 08/02/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/20/2020	08/02/2021	08/02/2021	Expiration	4	13,804	3271.12	295		972	0	972		193	0	0	677	0	0	
SPX IDX Call Option @ 3271 08/02/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/20/2020	08/02/2021	08/02/2021	Expiration	14	47,039	3271.12	1,054		2,309	0	2,309		815	0	0	1,256	0	0	
CSEATMA6 IDX Call Option @ 271 08/03/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/13/2020	08/03/2021	08/03/2021	Expiration	1,878	508,094	270.62	5,367		4,431	0	4,431		1,548	0	0	(936)	0	0	
SPX IDX Call Option @ 3332 08/03/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/13/2020	08/03/2021	08/03/2021	Expiration	37	122,436	3331.58	11,679		40,115	0	40,115		(7,629)	0	0	28,436	0	0	
SPX IDX Call Option @ 3295 08/03/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/20/2020	08/03/2021	08/03/2021	Expiration	21	69,615	3294.61	1,434		5,928	0	5,928		121	0	0	4,494	0	0	
SPX IDX Call Option @ 3319 08/04/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/13/2020	08/04/2021	08/04/2021	Expiration	447	1,482,299	3318.63	145,848		484,193	0	484,193		(93,659)	0	0	338,345	0	0	
SPX IDX Call Option @ 3405 08/04/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/13/2020	08/04/2021	08/04/2021	Expiration	447	1,520,833	3404.9	(108,503)		(445,659)	0	(445,659)		100,564	0	0	(337,157)	0	0	
SPX IDX Call Option @ 3307 08/04/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/20/2020	08/04/2021	08/04/2021	Expiration	56	183,611	3306.51	3,764		17,721	0	17,721		(2,000)	0	0	13,957	0	0	
SPX IDX Call Option @ 3328 08/05/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/20/2020	08/05/2021	08/05/2021	Expiration	39	130,848	3327.77	3,559		21,834	0	21,834		(3,437)	0	0	18,275	0	0	
SPX IDX Call Option @ 3349 08/06/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/20/2020	08/06/2021	08/06/2021	Expiration	73	243,082	3349.16	4,667		25,238	0	25,238		(2,681)	0	0	20,571	0	0	
SPX IDX Call Option @ 2961 08/09/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/22/2019	08/09/2021	08/09/2021	Expiration	29	86,021	2961.15	7,018		42,738	0	42,738		(17,391)	0	0	35,720	0	0	
SPX IDX Call Option @ 3351 08/09/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/20/2020	08/09/2021	08/09/2021	Expiration	2	5,697	3351.28	185		967	0	967		(173)	0	0	782	0	0	
SPX IDX Call Option @ 3351 08/09/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/20/2020	08/09/2021	08/09/2021	Expiration	19	64,378	3351.28	1,268		9,510	0	9,510		(1,635)	0	0	8,242	0	0	
SPX IDX Call Option @ 3452 08/10/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/20/2020	08/10/2021	08/10/2021	Expiration	550	1,897,147	3451.68	(120,649)		(541,424)	0	(541,424)		118,390	0	0	(420,775)	0	0	
SPX IDX Call Option @ 3392 08/10/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/20/2020	08/10/2021	08/10/2021	Expiration	73	246,560	3391.94	20,405		75,947	0	75,947		(14,585)	0	0	55,542	0	0	
SPX IDX Call Option @ 3359 08/10/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/20/2020	08/10/2021	08/10/2021	Expiration	550	1,846,345	3359.25	165,153		592,226	0	592,226		(113,509)	0	0	427,074	0	0	
SPX IDX Call Option @ 3360 08/10/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/20/2020	08/10/2021	08/10/2021	Expiration	8	25,943	3360.47	436		2,920	0	2,920		(173)	0	0	2,484	0	0	
CSEATMA6 IDX Call Option @ 267 08/11/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/20/2020	08/11/2021	08/11/2021	Expiration	4,511	1,202,693	266.62	16,537		13,397	0	13,397		1,553	0	0	(3,139)	0	0	
SPX IDX Call Option @ 3334 08/11/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/20/2020	08/11/2021	08/11/2021	Expiration	54	180,719	3333.69	3,325		24,860	0	24,860		(2,632)	0	0	21,535	0	0	
SPX IDX Call Option @ 3042 08/12/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/22/2019	08/12/2021	08/12/2021	Expiration	9	26,832	3042.19	(1,755)		(12,512)	0	(12,512)		5,043	0	0	(10,757)	0	0	
SPX IDX Call Option @ 2885 08/12/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/22/2019	08/12/2021	08/12/2021	Expiration	9	25,444	2884.82	2,509		13,900	0	13,900		(5,506)	0	0	11,391	0	0	
SPX IDX Call Option @ 3380 08/12/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/20/2020	08/12/2021	08/12/2021	Expiration	46	155,462	3380.35	3,265		18,929	0	18,929		(2,248)	0	0	15,665	0	0	
CSEATMA6 IDX Call Option @ 244 08/13/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/22/2019	08/13/2021	08/13/2021	Expiration	177	43,011	243.66	1,617		4,890	0	4,890		(1,682)	0	0	3,273	0	0	
SPX IDX Call Option @ 3373 08/13/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/20/2020	08/13/2021	08/13/2021	Expiration	25	85,786	3373.43	2,393		16,338	0	16,338		(2,709)	0	0	13,945	0	0	
SPX IDX Call Option @ 3373 08/16/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/20/2020	08/16/2021	08/16/2021	Expiration	138	465,352	3372.85	8,330		67,947	0	67,947		(6,516)	0	0	59,618	0	0	
SPX IDX Call Option @ 3373 08/16/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/27/2020	08/16/2021	08/16/2021	Expiration	3	9,646	3372.85	259		1,630	0	1,630		(193)	0	0	1,370	0	0	
SPX IDX Call Option @ 3373 08/16/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/27/2020	08/16/2021	08/16/2021	Expiration	16	53,021	3372.85	1,776		9,824	0	9,824		(1,249)	0	0	8,048	0	0	
SPX IDX Call Option @ 3416 08/17/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/27/2020	08/17/2021	08/17/2021	Expiration	50	170,781	3416.31	17,350		51,578	0	51,578		(5,939)	0	0	34,229	0	0	
SPX IDX Call Option @ 3382 08/17/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6GNE4O9TV8Y57VII369	08/27/2020	08/17/2021	08/17/2021	Expiration	124	418,149	3381.99	9,283		53,419	0	53,419		(2,559)	0	0	44,136	0	0	

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 or 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 Consideration 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 (Amortization)/ 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)
SPX IDX Call Option @ 3466 08/18/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	08/27/2020	08/18/2021	08/18/2021	Expiration	572	1,982,453	3466.13	(163,744)		(534,281)	0	(534,281)		81,106	0	0	(370,539)	0	0	
SPX IDX Call Option @ 3384 08/18/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	08/27/2020	08/18/2021	08/18/2021	Expiration	572	1,935,250	3383.6	210,684		581,484	0	581,484		(70,715)	0	0	370,801	0	0	
CSEATMA6 IDX Call Option @ 266 08/18/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	08/27/2020	08/18/2021	08/18/2021	Expiration	3,441	916,764	266.44	14,915		10,323	0	10,323		2,969	0	0	(4,592)	0	0	
SPX IDX Call Option @ 3390 08/18/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	08/27/2020	08/18/2021	08/18/2021	Expiration	37	125,049	3389.78	2,626		11,465	0	11,465		(9)	0	0	8,839	0	0	
SPX IDX Call Option @ 3375 08/19/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	08/27/2020	08/19/2021	08/19/2021	Expiration	112	377,106	3374.85	9,503		37,708	0	37,708		(65)	0	0	28,205	0	0	
SPX IDX Call Option @ 3386 08/20/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	08/27/2020	08/20/2021	08/20/2021	Expiration	90	306,084	3385.51	6,520		33,147	0	33,147		1,011	0	0	26,628	0	0	
CSEATMA6 IDX Call Option @ 252 08/23/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/05/2019	08/23/2021	08/23/2021	Expiration	916	230,340	251.57	6,380		18,532	0	18,532		(4,643)	0	0	12,152	0	0	
SPX IDX Call Option @ 3397 08/23/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	08/27/2020	08/23/2021	08/23/2021	Expiration	21	70,593	3397.16	1,602		7,250	0	7,250		254	0	0	5,647	0	0	
SPX IDX Call Option @ 3397 08/23/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/03/2020	08/23/2021	08/23/2021	Expiration	41	137,993	3397.16	3,505		18,861	0	18,861		29	0	0	15,356	0	0	
SPX IDX Call Option @ 3397 08/23/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/03/2020	08/23/2021	08/23/2021	Expiration	39	133,576	3397.16	5,049		18,053	0	18,053		141	0	0	13,004	0	0	
SPX IDX Call Option @ 2908 08/24/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/05/2019	08/24/2021	08/24/2021	Expiration	45	129,428	2908.49	14,295		70,209	0	70,209		(25,382)	0	0	55,915	0	0	
SPX IDX Call Option @ 3068 08/24/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/05/2019	08/24/2021	08/24/2021	Expiration	45	136,519	3067.84	(10,033)		(63,118)	0	(63,118)		23,486	0	0	(53,085)	0	0	
SPX IDX Call Option @ 3431 08/24/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/03/2020	08/24/2021	08/24/2021	Expiration	117	403,107	3431.28	8,868		25,912	0	25,912		4,960	0	0	17,044	0	0	
CSEATMA6 IDX Call Option @ 268 08/25/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/03/2020	08/25/2021	08/25/2021	Expiration	3,303	885,971	268.25	15,193		11,229	0	11,229		5,313	0	0	(3,963)	0	0	
SPX IDX Call Option @ 3466 08/25/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/03/2020	08/25/2021	08/25/2021	Expiration	542	1,877,533	3466.45	177,660		557,738	0	557,738		(56,058)	0	0	380,078	0	0	
SPX IDX Call Option @ 3552 08/25/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/03/2020	08/25/2021	08/25/2021	Expiration	542	1,923,913	3552.08	(133,539)		(511,358)	0	(511,358)		65,803	0	0	(377,819)	0	0	
SPX IDX Call Option @ 3486 08/25/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/03/2020	08/25/2021	08/25/2021	Expiration	68	235,399	3485.85	21,384		68,228	0	68,228		(6,768)	0	0	46,844	0	0	
SPX IDX Call Option @ 3444 08/25/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/03/2020	08/25/2021	08/25/2021	Expiration	40	137,056	3443.62	3,193		11,694	0	11,694		1,178	0	0	8,500	0	0	
SPX IDX Call Option @ 2970 08/26/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/05/2019	08/26/2021	08/26/2021	Expiration	34	102,060	2970.32	9,846		51,529	0	51,529		(18,954)	0	0	41,683	0	0	
SPX IDX Call Option @ 3479 08/26/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/03/2020	08/26/2021	08/26/2021	Expiration	21	74,027	3478.73	1,651		6,260	0	6,260		441	0	0	4,609	0	0	
SPX IDX Call Option @ 3485 08/27/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/03/2020	08/27/2021	08/27/2021	Expiration	86	298,696	3484.55	7,288		33,518	0	33,518		1,895	0	0	26,230	0	0	
SPX IDX Call Option @ 3508 08/30/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/03/2020	08/30/2021	08/30/2021	Expiration	60	210,235	3508.01	4,310		12,925	0	12,925		3,616	0	0	8,615	0	0	
SPX IDX Call Option @ 3508 08/30/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/11/2020	08/30/2021	08/30/2021	Expiration	79	277,694	3508.01	5,859		17,755	0	17,755		3,652	0	0	11,896	0	0	
SPX IDX Call Option @ 3508 08/30/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/11/2020	08/30/2021	08/30/2021	Expiration	102	357,431	3508.01	7,363		24,353	0	24,353		5,728	0	0	16,990	0	0	
SPX IDX Call Option @ 3510 08/31/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/11/2020	08/31/2021	08/31/2021	Expiration	41	145,327	3510.32	9,203		41,912	0	41,912		(7,431)	0	0	32,708	0	0	
SPX IDX Call Option @ 3500 08/31/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/11/2020	08/31/2021	08/31/2021	Expiration	26	91,848	3500.31	1,782		5,769	0	5,769		1,338	0	0	3,987	0	0	
CSEATMA6 IDX Call Option @ 271 09/01/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/11/2020	09/01/2021	09/01/2021	Expiration	3,016	818,135	271.31	8,109		10,584	0	10,584		1,583	0	0	2,476	0	0	
SPX IDX Call Option @ 3575 09/01/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/11/2020	09/01/2021	09/01/2021	Expiration	506	1,809,689	3575.4	(78,676)		(480,179)	0	(480,179)		101,032	0	0	(401,503)	0	0	
SPX IDX Call Option @ 3489 09/01/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/11/2020	09/01/2021	09/01/2021	Expiration	506	1,765,856	3488.8	118,221		524,012	0	524,012		(93,511)	0	0	405,791	0	0	
SPX IDX Call Option @ 3527 09/01/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/11/2020	09/01/2021	09/01/2021	Expiration	93	326,321	3526.65	6,494		23,247	0	23,247		4,883	0	0	16,753	0	0	
SGIXSMPA IDX Call Option @ 512 09/03/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/19/2019	09/03/2021	09/03/2021	Expiration	94	47,984	512.099	2,872		3,750	0	3,750		1,294	0	0	878	0	0	
SPX IDX Call Option @ 3455 09/03/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/11/2020	09/03/2021	09/03/2021	Expiration	73	251,528	3455.06	5,634		21,418	0	21,418		2,177	0	0	15,784	0	0	
SGIXSMPA IDX Call Option @ 519 09/07/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	09/19/2019	09/07/2021	09/07/2021	Expiration	257	133,306	518.519	7,479		4,202	0	4,202		3,874	0	0	(3,277)	0	0	
SPX IDX Call Option @ 3047 09/07/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/19/2019	09/07/2021	09/07/2021	Expiration	23	70,959	3046.76	6,323		34,312	0	34,312		(11,766)	0	0	27,990	0	0	
SPX IDX Call Option @ 3117 09/07/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/19/2019	09/07/2021	09/07/2021	Expiration	5	15,242	3116.89	(1,119)		(6,861)	0	(6,861)		2,388	0	0	(5,742)	0	0	
SPX IDX Call Option @ 2957 09/07/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/19/2019	09/07/2021	09/07/2021	Expiration	5	14,458	2956.71	1,580		7,645	0	7,645		(2,597)	0	0	6,065	0	0	

SCHEDULE DB - PART A - SECTION 2

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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 Expira-tion	8 Termina-tion 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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion 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 (Amortiza-tion)/ 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)
SPX IDX Call Option @ 3427 09/07/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/11/2020	09/07/2021	09/07/2021	Expiration	84	289,407	3426.96	5,904		22,054	0	22,054		687	0	0	16,150	0	0	
SPX IDX Call Option @ 3427 09/07/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/18/2020	09/07/2021	09/07/2021	Expiration	9	29,643	3426.96	495		3,087	0	3,087		(79)	0	0	2,592	0	0	
SPX IDX Call Option @ 3427 09/07/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/18/2020	09/07/2021	09/07/2021	Expiration	16	55,654	3426.96	946		4,229	0	4,229		125	0	0	3,283	0	0	
SPX IDX Call Option @ 3332 09/08/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/18/2020	09/08/2021	09/08/2021	Expiration	97	323,522	3331.84	6,988		41,153	0	41,153		(3,426)	0	0	34,165	0	0	
SPX IDX Call Option @ 3369 09/08/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/18/2020	09/08/2021	09/08/2021	Expiration	726	2,446,424	3369.08	216,157		831,423	0	831,423		(156,853)	0	0	615,266	0	0	
SPX IDX Call Option @ 3386 09/08/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/18/2020	09/08/2021	09/08/2021	Expiration	38	128,765	3385.87	10,961		42,905	0	42,905		(8,080)	0	0	31,944	0	0	
SPX IDX Call Option @ 3452 09/08/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/18/2020	09/08/2021	09/08/2021	Expiration	726	2,506,374	3451.64	(153,993)		(771,473)	0	(771,473)		172,748	0	0	(617,480)	0	0	
CSEATMA6 IDX Call Option @ 266 09/09/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/18/2020	09/09/2021	09/09/2021	Expiration	3,718	989,195	266.06	12,757		30,338	0	30,338		(1,662)	0	0	17,581	0	0	
SPX IDX Call Option @ 3399 09/09/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/18/2020	09/09/2021	09/09/2021	Expiration	244	830,944	3398.96	16,619		117,660	0	117,660		(11,284)	0	0	101,041	0	0	
SPX IDX Call Option @ 3339 09/10/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/18/2020	09/10/2021	09/10/2021	Expiration	70	232,742	3339.19	5,376		31,731	0	31,731		(1,944)	0	0	26,354	0	0	
SGIXSMPA IDX Call Option @ 519 09/13/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4IME4XBQ71	09/19/2019	09/13/2021	09/13/2021	Expiration	321	166,424	518.682	9,344		2,062	0	2,062		5,893	0	0	(7,282)	0	0	
SGIXSMPA IDX Call Option @ 518 09/13/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4IME4XBQ71	10/30/2019	09/13/2021	09/13/2021	Expiration	536	277,874	518.276	10,829		5,397	0	5,397		3,949	0	0	(5,433)	0	0	
SPX IDX Call Option @ 3341 09/13/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/24/2020	09/13/2021	09/13/2021	Expiration	63	209,679	3340.97	5,452		36,856	0	36,856		(5,473)	0	0	31,404	0	0	
CSEATMA6 IDX Call Option @ 248 09/13/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/19/2019	09/13/2021	09/13/2021	Expiration	723	179,333	247.93	4,979		17,439	0	17,439		(5,998)	0	0	12,460	0	0	
SPX IDX Call Option @ 3341 09/13/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/18/2020	09/13/2021	09/13/2021	Expiration	28	94,717	3340.97	1,809		12,058	0	12,058		(673)	0	0	10,249	0	0	
SPX IDX Call Option @ 3384 09/14/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/24/2020	09/14/2021	09/14/2021	Expiration	113	382,509	3383.54	7,535		53,345	0	53,345		(4,598)	0	0	45,809	0	0	
CSEATMA6 IDX Call Option @ 266 09/15/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/24/2020	09/15/2021	09/15/2021	Expiration	2,379	632,325	265.79	6,491		15,535	0	15,535		(3,150)	0	0	9,045	0	0	
SPX IDX Call Option @ 3401 09/15/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/24/2020	09/15/2021	09/15/2021	Expiration	5	18,026	3401.2	359		2,736	0	2,736		(326)	0	0	2,377	0	0	
SPX IDX Call Option @ 3368 09/15/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/24/2020	09/15/2021	09/15/2021	Expiration	640	2,154,030	3367.83	159,060		711,781	0	711,781		(172,291)	0	0	552,721	0	0	
SPX IDX Call Option @ 3360 09/15/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/24/2020	09/15/2021	09/15/2021	Expiration	67	226,215	3359.79	17,022		75,471	0	75,471		(18,277)	0	0	58,449	0	0	
SPX IDX Call Option @ 3454 09/15/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/24/2020	09/15/2021	09/15/2021	Expiration	640	2,209,118	3453.96	(114,141)		(656,693)	0	(656,693)		174,807	0	0	(542,551)	0	0	
SPX IDX Call Option @ 3385 09/16/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/24/2020	09/16/2021	09/16/2021	Expiration	73	247,039	3385.49	4,694		32,048	0	32,048		(3,089)	0	0	27,355	0	0	
SPX IDX Call Option @ 3357 09/17/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/24/2020	09/17/2021	09/17/2021	Expiration	31	103,060	3357.01	2,195		14,295	0	14,295		(1,383)	0	0	12,100	0	0	
SGIXSMPA IDX Call Option @ 526 09/20/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4IME4XBQ71	10/02/2019	09/20/2021	09/20/2021	Expiration	527	276,789	525.526	9,488			0			4,254	0	0	(9,488)	0	0	
SPX IDX Call Option @ 3095 09/20/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4IME4XBQ71	10/02/2019	09/20/2021	09/20/2021	Expiration	70	216,063	3095.01	12,777		88,150	0	88,150		(38,938)	0	0	75,374	0	0	
CSEATMA6 IDX Call Option @ 239 09/20/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4IME4XBQ71	10/02/2019	09/20/2021	09/20/2021	Expiration	547	130,600	238.8	3,708		15,401	0	15,401		(9,226)	0	0	11,693	0	0	
SPX IDX Call Option @ 3319 09/20/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	09/24/2020	09/20/2021	09/20/2021	Expiration	108	357,241	3319.47	7,538		37,853	0	37,853		(3,557)	0	0	30,315	0	0	
SPX IDX Call Option @ 3319 09/20/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/01/2020	09/20/2021	09/20/2021	Expiration	46	153,990	3319.47	4,666		23,464	0	23,464		(2,287)	0	0	18,798	0	0	
SPX IDX Call Option @ 3281 09/21/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/01/2020	09/21/2021	09/21/2021	Expiration	29	94,987	3281.06	2,346		9,574	0	9,574		(575)	0	0	7,228	0	0	
SPX IDX Call Option @ 2989 09/22/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4IME4XBQ71	10/02/2019	09/22/2021	09/22/2021	Expiration	17	49,471	2989.19	4,261		23,277	0	23,277		(9,502)	0	0	19,015	0	0	
SPX IDX Call Option @ 3260 09/22/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4IME4XBQ71	10/02/2019	09/22/2021	09/22/2021	Expiration	17	53,960	3260.41	(1,804)		(18,788)	0	(18,788)		8,221	0	0	(16,984)	0	0	
SPX IDX Call Option @ 3295 09/22/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4IME4XBQ71	10/01/2020	09/22/2021	09/22/2021	Expiration	56	184,080	3295.38	20,489		61,461	0	61,461		(11,795)	0	0	40,972	0	0	
SPX IDX Call Option @ 3294 09/22/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4IME4XBQ71	10/01/2020	09/22/2021	09/22/2021	Expiration	475	1,564,956	3294.09	167,670		523,324	0	523,324		(107,382)	0	0	355,654	0	0	
SPX IDX Call Option @ 3380 09/22/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4IME4XBQ71	10/01/2020	09/22/2021	09/22/2021	Expiration	475	1,605,899	3380.27	(138,324)		(482,382)	0	(482,382)		104,876	0	0	(344,058)	0	0	
CSEATMA6 IDX Call Option @ 261 09/22/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/01/2020	09/22/2021	09/22/2021	Expiration	5,191	1,352,593	260.57	22,944		38,776	0	38,776		(10,910)	0	0	15,832	0	0	
SPX IDX Call Option @ 3316 09/22/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/01/2020	09/22/2021	09/22/2021	Expiration	109	361,894	3315.57	9,265		49,931	0	49,931		(3,190)	0	0	40,666	0	0	

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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 or 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 Consideration 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 (Amortization)/ 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)
SGIXSMPA IDX Call Option @ 522 09/23/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/02/2019	09/23/2021	09/23/2021	Expiration	64	33,398	522.337	1,197			0			426	0	0	(1,197)	0	0	
SPX IDX Call Option @ 3237 09/23/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/01/2020	09/23/2021	09/23/2021	Expiration	84	271,351	3236.92	7,544		35,737	0	35,737		(2,301)	0	0	28,194	0	0	
SPX IDX Call Option @ 3247 09/24/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/01/2020	09/24/2021	09/24/2021	Expiration	75	242,163	3246.59	5,642		24,980	0	24,980		(795)	0	0	19,337	0	0	
SGIXSMPA IDX Call Option @ 523 09/27/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/02/2019	09/27/2021	09/27/2021	Expiration	64	33,242	522.998	1,192			0			396	0	0	(1,192)	0	0	
SPX IDX Call Option @ 3298 09/27/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/01/2020	09/27/2021	09/27/2021	Expiration	42	136,985	3298.46	3,342		14,982	0	14,982		(668)	0	0	11,639	0	0	
SPX IDX Call Option @ 3298 09/27/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/09/2020	09/27/2021	09/27/2021	Expiration	4	13,920	3298.46	450		1,942	0	1,942		(55)	0	0	1,492	0	0	
SPX IDX Call Option @ 3298 09/27/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/09/2020	09/27/2021	09/27/2021	Expiration	6	21,143	3298.46	643		2,875	0	2,875		(204)	0	0	2,232	0	0	
SPX IDX Call Option @ 3381 09/28/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/09/2020	09/28/2021	09/28/2021	Expiration	60	203,984	3380.58	21,529		58,654	0	58,654		(9,520)	0	0	37,125	0	0	
SPX IDX Call Option @ 3352 09/28/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/09/2020	09/28/2021	09/28/2021	Expiration	82	276,105	3351.6	7,924		20,099	0	20,099		(3,635)	0	0	12,175	0	0	
SPX IDX Call Option @ 3355 09/29/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/09/2020	09/29/2021	09/29/2021	Expiration	535	1,794,847	3354.98	199,596		537,377	0	537,377		(86,445)	0	0	337,781	0	0	
SPX IDX Call Option @ 3440 09/29/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/09/2020	09/29/2021	09/29/2021	Expiration	535	1,840,123	3439.61	(156,637)		(492,101)	0	(492,101)		94,616	0	0	(335,465)	0	0	
CSEATMA6 IDX Call Option @ 263 09/29/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/09/2020	09/29/2021	09/29/2021	Expiration	4,670	1,227,348	262.83	22,944		187	0	187		(2,662)	0	0	(22,757)	0	0	
SPX IDX Call Option @ 3335 09/29/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/09/2020	09/29/2021	09/29/2021	Expiration	38	126,715	3335.47	3,801		9,090	0	9,090		846	0	0	5,288	0	0	
SPX IDX Call Option @ 3363 09/30/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/09/2020	09/30/2021	09/30/2021	Expiration	164	550,792	3363	14,541		25,820	0	25,820		7,928	0	0	11,279	0	0	
SPX IDX Call Option @ 3381 10/01/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/09/2020	10/01/2021	10/01/2021	Expiration	26	89,287	3380.8	2,616		6,971	0	6,971		1,121	0	0	4,355	0	0	
SPX IDX Call Option @ 3348 10/04/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/09/2020	10/04/2021	10/04/2021	Expiration	5	16,776	3348.44	470		907	0	907		176	0	0	437	0	0	
SPX IDX Call Option @ 3348 10/04/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/15/2020	10/04/2021	10/04/2021	Expiration	15	49,423	3348.44	964		3,142	0	3,142		(528)	0	0	2,178	0	0	
SPX IDX Call Option @ 3348 10/04/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/15/2020	10/04/2021	10/04/2021	Expiration	34	115,354	3348.44	2,053		7,123	0	7,123		(754)	0	0	5,070	0	0	
SPX IDX Call Option @ 2995 10/04/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/16/2019	10/04/2021	10/04/2021	Expiration	52	155,907	2995.34	14,567		67,932	0	67,932		(28,663)	0	0	53,365	0	0	
SGIXSMPA IDX Call Option @ 483 10/04/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/16/2019	10/04/2021	10/04/2021	Expiration	171	82,651	483.086	4,924			0			1,474	0	0	(4,924)	0	0	
SGIXSMPA IDX Call Option @ 506 10/04/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/16/2019	10/04/2021	10/04/2021	Expiration	45	22,601	505.606	1,048			0			181	0	0	(1,048)	0	0	
CSEATMA6 IDX Call Option @ 244 10/04/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/16/2019	10/04/2021	10/04/2021	Expiration	465	113,683	244.29	3,411		8,558	0	8,558		(5,279)	0	0	5,147	0	0	
SPX IDX Call Option @ 3409 10/05/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/15/2020	10/05/2021	10/05/2021	Expiration	66	225,822	3408.63	5,442		20,282	0	20,282		(727)	0	0	14,840	0	0	
CSEATMA6 IDX Call Option @ 264 10/05/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/15/2020	10/05/2021	10/05/2021	Expiration	3,506	926,240	264.2	14,760			0			(2,849)	0	0	(14,760)	0	0	
SPX IDX Call Option @ 3506 10/06/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/15/2020	10/06/2021	10/06/2021	Expiration	671	2,353,946	3505.87	(173,504)		(575,872)	0	(575,872)		110,831	0	0	(402,368)	0	0	
SPX IDX Call Option @ 3432 10/06/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/15/2020	10/06/2021	10/06/2021	Expiration	79	270,088	3432.3	25,854		73,280	0	73,280		(11,797)	0	0	47,426	0	0	
SPX IDX Call Option @ 3415 10/06/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/15/2020	10/06/2021	10/06/2021	Expiration	671	2,292,974	3415.06	227,588		636,845	0	636,845		(102,504)	0	0	409,257	0	0	
SPX IDX Call Option @ 3361 10/06/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/15/2020	10/06/2021	10/06/2021	Expiration	11	38,449	3360.95	946		2,989	0	2,989		(86)	0	0	2,043	0	0	
SPX IDX Call Option @ 3419 10/07/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/15/2020	10/07/2021	10/07/2021	Expiration	162	552,891	3419.45	13,325		44,335	0	44,335		(1,726)	0	0	31,010	0	0	
SPX IDX Call Option @ 2942 10/07/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/16/2019	10/07/2021	10/07/2021	Expiration	41	119,925	2941.51	12,741		59,453	0	59,453		(23,035)	0	0	46,712	0	0	
SPX IDX Call Option @ 3078 10/07/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/16/2019	10/07/2021	10/07/2021	Expiration	41	125,472	3077.55	(9,426)		(53,907)	0	(53,907)		21,637	0	0	(44,481)	0	0	
SGIXSMPA IDX Call Option @ 501 10/07/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	10/16/2019	10/07/2021	10/07/2021	Expiration	265	132,658	500.935	6,508			0			1,687	0	0	(6,508)	0	0	
SPX IDX Call Option @ 3447 10/08/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/15/2020	10/08/2021	10/08/2021	Expiration	68	233,798	3446.83	5,775		22,799	0	22,799		(1,012)	0	0	17,024	0	0	
SPX IDX Call Option @ 3477 10/11/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	10/15/2020	10/11/2021	10/11/2021	Expiration	59	204,873	3477.13	5,286		22,996	0	22,996		(1,586)	0	0	17,710	0	0	
SPX IDX Call Option @ 3477 10/11/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/22/2020	10/11/2021	10/11/2021	Expiration	88	305,848	3477.13	4,527		33,751	0	33,751		(3,960)	0	0	29,224	0	0	
SPX IDX Call Option @ 3477 10/11/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	10/22/2020	10/11/2021	10/11/2021	Expiration	153	532,488	3477.13	9,585		63,414	0	63,414		(7,891)	0	0	53,830	0	0	

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SPX IDX Call Option @ 3534 10/12/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	10/22/2020	10/12/2021	10/12/2021	Expiration	2	7,705	3534.22	130		628	0	628		(77)	0	0	498	0	0	
SPX IDX Call Option @ 3512 10/13/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	10/22/2020	10/13/2021	10/13/2021	Expiration	49	170,785	3511.93	2,664		17,984	0	17,984		(2,555)	0	0	15,320	0	0	
SPX IDX Call Option @ 3491 10/13/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	10/22/2020	10/13/2021	10/13/2021	Expiration	689	2,405,345	3491.32	180,712		601,095	0	601,095		(120,710)	0	0	420,384	0	0	
SPX IDX Call Option @ 3581 10/13/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	10/22/2020	10/13/2021	10/13/2021	Expiration	689	2,466,944	3580.73	(143,770)		(539,496)	0	(539,496)		113,231	0	0	(395,726)	0	0	
SPX IDX Call Option @ 3523 10/13/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	10/22/2020	10/13/2021	10/13/2021	Expiration	74	261,350	3523.19	18,136		62,356	0	62,356		(12,587)	0	0	44,220	0	0	
CSEATMA6 IDX Call Option @ 264 10/13/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International ... A5II6NE4Q9TV8Y57VII369	10/22/2020	10/13/2021	10/13/2021	Expiration	8,226	2,169,363	263.71	30,822		2,140	0	2,140		(12,364)	0	0	(28,682)	0	0	
SPX IDX Call Option @ 3489 10/14/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	10/22/2020	10/14/2021	10/14/2021	Expiration	255	888,808	3488.67	13,688		110,818	0	110,818		(8,474)	0	0	97,131	0	0	
SGIXSMPA IDX Call Option @ 497 10/14/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA ... 549300USLF04ME4XBQ71	10/30/2019	10/14/2021	10/14/2021	Expiration	1,515	753,218	497.259	39,215		32,356	0	32,356		3,987	0	0	(6,859)	0	0	
SPX IDX Call Option @ 3483 10/15/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	10/22/2020	10/15/2021	10/15/2021	Expiration	104	362,616	3483.34	7,252		54,274	0	54,274		(5,380)	0	0	47,021	0	0	
SPX IDX Call Option @ 3484 10/18/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	10/22/2020	10/18/2021	10/18/2021	Expiration	130	452,512	3483.81	7,738		59,632	0	59,632		(5,669)	0	0	51,894	0	0	
SPX IDX Call Option @ 3484 10/18/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	10/29/2020	10/18/2021	10/18/2021	Expiration	45	156,597	3483.81	2,787		22,731	0	22,731		(3,041)	0	0	19,944	0	0	
SPX IDX Call Option @ 3484 10/18/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	10/29/2020	10/18/2021	10/18/2021	Expiration	13	46,126	3483.81	863		7,597	0	7,597		(966)	0	0	6,735	0	0	
SPX IDX Call Option @ 3066 10/18/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International ... A5II6NE4Q9TV8Y57VII369	10/30/2019	10/18/2021	10/18/2021	Expiration	81	246,940	3066.05	22,008		114,400	0	114,400		(40,445)	0	0	92,391	0	0	
SGIXSMPA IDX Call Option @ 498 10/18/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA ... 549300USLF04ME4XBQ71	10/30/2019	10/18/2021	10/18/2021	Expiration	440	219,088	498.256	11,319			0			2,399	0	0	(11,319)	0	0	
SGIXSMPA IDX Call Option @ 499 10/18/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA ... 549300USLF04ME4XBQ71	10/30/2019	10/18/2021	10/18/2021	Expiration	79	39,208	499.333	2,002			0			593	0	0	(2,002)	0	0	
CSEATMA6 IDX Call Option @ 243 10/18/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA ... 549300USLF04ME4XBQ71	10/30/2019	10/18/2021	10/18/2021	Expiration	2,747	667,911	243.18	22,467		57,486	0	57,486		(31,842)	0	0	35,019	0	0	
SPX IDX Call Option @ 3427 10/19/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	10/29/2020	10/19/2021	10/19/2021	Expiration	114	390,121	3426.92	5,267		39,977	0	39,977		(4,563)	0	0	34,710	0	0	
SPX IDX Call Option @ 3448 10/20/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	10/29/2020	10/20/2021	10/20/2021	Expiration	477	1,646,092	3447.89	104,331		519,576	0	519,576		(121,534)	0	0	415,246	0	0	
SPX IDX Call Option @ 3536 10/20/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	10/29/2020	10/20/2021	10/20/2021	Expiration	477	1,688,033	3535.74	(80,398)		(477,635)	0	(477,635)		114,596	0	0	(397,237)	0	0	
SPX IDX Call Option @ 3487 10/20/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	10/29/2020	10/20/2021	10/20/2021	Expiration	83	288,470	3486.88	16,760		86,809	0	86,809		(19,977)	0	0	70,049	0	0	
SPX IDX Call Option @ 3004 10/20/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International ... A5II6NE4Q9TV8Y57VII369	10/30/2019	10/20/2021	10/20/2021	Expiration	59	178,413	3004.1	18,388		90,991	0	90,991		(30,811)	0	0	72,603	0	0	
SPX IDX Call Option @ 3213 10/20/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International ... A5II6NE4Q9TV8Y57VII369	10/30/2019	10/20/2021	10/20/2021	Expiration	59	190,792	3212.52	(11,409)		(78,613)	0	(78,613)		27,536	0	0	(67,204)	0	0	
CSEATMA6 IDX Call Option @ 263 10/20/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA ... 549300USLF04ME4XBQ71	10/29/2020	10/20/2021	10/20/2021	Expiration	6,898	1,812,202	262.71	26,282		11,451	0	11,451		(14,335)	0	0	(14,831)	0	0	
SPX IDX Call Option @ 3436 10/21/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	10/29/2020	10/21/2021	10/21/2021	Expiration	28	96,058	3435.56	1,479		11,152	0	11,152		(1,261)	0	0	9,672	0	0	
SPX IDX Call Option @ 3453 10/22/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	10/29/2020	10/22/2021	10/22/2021	Expiration	57	196,849	3453.49	2,520		25,228	0	25,228		(2,219)	0	0	22,708	0	0	
SGIXSMPA IDX Call Option @ 499 10/22/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA ... 549300USLF04ME4XBQ71	10/30/2019	10/22/2021	10/22/2021	Expiration	10	5,183	499.32	266		132	0	132		54	0	0	(134)	0	0	
SPX IDX Call Option @ 3465 10/25/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	10/29/2020	10/25/2021	10/25/2021	Expiration	165	571,893	3465.39	8,521		76,348	0	76,348		(8,067)	0	0	67,827	0	0	
SPX IDX Call Option @ 3465 10/25/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/05/2020	10/25/2021	10/25/2021	Expiration	20	68,961	3465.39	1,145		7,418	0	7,418		(415)	0	0	6,273	0	0	
SPX IDX Call Option @ 3465 10/25/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/05/2020	10/25/2021	10/25/2021	Expiration	50	173,373	3465.39	3,363		21,881	0	21,881		(1,457)	0	0	18,518	0	0	
SGIXSMPA IDX Call Option @ 502 10/25/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA ... 549300USLF04ME4XBQ71	10/30/2019	10/25/2021	10/25/2021	Expiration	321	161,333	501.876	8,057		1,644	0	1,644		1,740	0	0	(6,413)	0	0	
SGIXSMPA IDX Call Option @ 503 10/25/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA ... 549300USLF04ME4XBQ71	10/30/2019	10/25/2021	10/25/2021	Expiration	172	86,420	502.909	4,268		1,223	0	1,223		875	0	0	(3,044)	0	0	
SGIXSMPA IDX Call Option @ 499 10/25/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA ... 549300USLF04ME4XBQ71	10/30/2019	10/25/2021	10/25/2021	Expiration	58	29,182	499.011	1,503		808	0	808		327	0	0	(695)	0	0	
SPX IDX Call Option @ 3401 10/26/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/05/2020	10/26/2021	10/26/2021	Expiration	30	102,165	3400.97	1,972		12,094	0	12,094		(634)	0	0	10,122	0	0	
SPX IDX Call Option @ 3339 10/27/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/05/2020	10/27/2021	10/27/2021	Expiration	642	2,143,355	3339.34	258,165		778,140	0	778,140		(100,537)	0	0	519,976	0	0	
SPX IDX Call Option @ 3438 10/27/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/05/2020	10/27/2021	10/27/2021	Expiration	642	2,206,533	3437.77	(210,527)		(714,963)	0	(714,963)		100,046	0	0	(504,436)	0	0	
SPX IDX Call Option @ 3367 10/27/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/05/2020	10/27/2021	10/27/2021	Expiration	162	544,920	3367.24	62,102		191,678	0	191,678		(24,891)	0	0	129,576	0	0	

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 or 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 Consideration 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 (Amortization)/ 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)
SPX IDX Call Option @ 3391 10/27/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/05/2020	10/27/2021	10/27/2021	Expiration	102	346,155	3390.68	7,477		47,982	0	47,982		(2,135)	0	0	40,505	0	0	
SPX IDX Call Option @ 3271 10/28/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/05/2020	10/28/2021	10/28/2021	Expiration	72	234,173	3271.03	6,089		32,828	0	32,828		(1,316)	0	0	26,739	0	0	
CSEATMA6 IDX Call Option @ 260 10/28/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International ... A5II6NE4Q9TV8Y57VII369	11/05/2020	10/28/2021	10/28/2021	Expiration	6,894	1,793,443	260.13	39,341		37,230	0	37,230		(10,226)	0	0	(2,111)	0	0	
SGIXSMPA IDX Call Option @ 497 10/28/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA ... 549300USLF04ME4XBQ71	11/14/2019	10/28/2021	10/28/2021	Expiration	764	379,714	497.053	19,950		28,635	0	28,635		2,317	0	0	8,685	0	0	
SPX IDX Call Option @ 3310 10/29/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/05/2020	10/29/2021	10/29/2021	Expiration	70	233,297	3310.11	4,759		22,078	0	22,078		(1,226)	0	0	17,319	0	0	
SGIXSMPA IDX Call Option @ 501 10/29/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA ... 549300USLF04ME4XBQ71	11/14/2019	10/29/2021	10/29/2021	Expiration	235	117,647	501.459	5,882		4,899	0	4,899		1,539	0	0	(983)	0	0	
SPX IDX Call Option @ 3270 11/01/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/05/2020	11/01/2021	11/01/2021	Expiration	110	359,434	3269.96	7,189		36,620	0	36,620		(1,695)	0	0	29,431	0	0	
SPX IDX Call Option @ 3270 11/01/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/12/2020	11/01/2021	11/01/2021	Expiration	107	350,017	3269.96	13,231		60,723	0	60,723		(1,405)	0	0	47,492	0	0	
SPX IDX Call Option @ 3270 11/01/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/12/2020	11/01/2021	11/01/2021	Expiration	34	111,081	3269.96	3,132		13,592	0	13,592		(244)	0	0	10,459	0	0	
SPX IDX Call Option @ 3255 11/01/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International ... A5II6NE4Q9TV8Y57VII369	11/14/2019	11/01/2021	11/01/2021	Expiration	64	209,258	3255.42	(12,941)		(87,308)	0	(87,308)		27,318	0	0	(74,367)	0	0	
SPX IDX Call Option @ 3120 11/01/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International ... A5II6NE4Q9TV8Y57VII369	11/14/2019	11/01/2021	11/01/2021	Expiration	171	534,264	3119.61	47,792		255,873	0	255,873		(78,239)	0	0	208,081	0	0	
SPX IDX Call Option @ 3062 11/01/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International ... A5II6NE4Q9TV8Y57VII369	11/14/2019	11/01/2021	11/01/2021	Expiration	64	196,827	3062.02	20,045		99,740	0	99,740		(30,329)	0	0	79,695	0	0	
SGIXSMPA IDX Call Option @ 502 11/01/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA ... 549300USLF04ME4XBQ71	11/14/2019	11/01/2021	11/01/2021	Expiration	993	498,167	501.911	24,864		19,810	0	19,810		2,649	0	0	(5,054)	0	0	
SGIXSMPA IDX Call Option @ 506 11/01/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA ... 549300USLF04ME4XBQ71	11/14/2019	11/01/2021	11/01/2021	Expiration	551	278,601	505.821	13,298		8,903	0	8,903		2,432	0	0	(4,395)	0	0	
SPX IDX Call Option @ 3310 11/02/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/12/2020	11/02/2021	11/02/2021	Expiration	37	122,446	3310.24	2,718		10,454	0	10,454		(151)	0	0	7,736	0	0	
SPX IDX Call Option @ 3416 11/02/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA ... 549300USLF04ME4XBQ71	11/12/2020	11/02/2021	11/02/2021	Expiration	158	541,074	3416.3	53,197		192,329	0	192,329		(26,431)	0	0	139,132	0	0	
SPX IDX Call Option @ 3369 11/03/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/12/2020	11/03/2021	11/03/2021	Expiration	87	292,948	3369.16	6,181		21,199	0	21,199		(417)	0	0	15,017	0	0	
SPX IDX Call Option @ 3490 11/03/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA ... 549300USLF04ME4XBQ71	11/12/2020	11/03/2021	11/03/2021	Expiration	636	2,220,072	3490.35	(127,702)		(744,330)	0	(744,330)		157,219	0	0	(616,628)	0	0	
SPX IDX Call Option @ 3394 11/03/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA ... 549300USLF04ME4XBQ71	11/12/2020	11/03/2021	11/03/2021	Expiration	636	2,158,552	3393.63	176,443		805,850	0	805,850		(154,607)	0	0	629,407	0	0	
CSEATMA6 IDX Call Option @ 262 11/03/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA ... 549300USLF04ME4XBQ71	11/12/2020	11/03/2021	11/03/2021	Expiration	7,272	1,906,894	262.24	35,994		22,106	0	22,106		(9,709)	0	0	(13,889)	0	0	
SPX IDX Call Option @ 3443 11/04/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/12/2020	11/04/2021	11/04/2021	Expiration	105	361,045	3443.44	9,676		28,789	0	28,789		(533)	0	0	19,113	0	0	
SPX IDX Call Option @ 3510 11/05/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/12/2020	11/05/2021	11/05/2021	Expiration	3	11,058	3510.45	211		989	0	989		(21)	0	0	778	0	0	
SGIXSMPA IDX Call Option @ 501 11/04/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA ... 549300USLF04ME4XBQ71	11/14/2019	11/04/2021	11/04/2021	Expiration	850	425,885	500.917	21,545		20,050	0	20,050		2,443	0	0	(1,495)	0	0	
CSEATMA6 IDX Call Option @ 243 11/04/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA ... 549300USLF04ME4XBQ71	11/14/2019	11/04/2021	11/04/2021	Expiration	4,798	1,167,307	243.27	34,357		109,739	0	109,739		(60,752)	0	0	75,383	0	0	
SPX IDX Call Option @ 3509 11/08/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/12/2020	11/08/2021	11/08/2021	Expiration	109	383,020	3509.44	7,546		31,155	0	31,155		(683)	0	0	23,609	0	0	
SPX IDX Call Option @ 3551 11/08/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/19/2020	11/08/2021	11/08/2021	Expiration	67	239,588	3550.5	4,384		20,129	0	20,129		(146)	0	0	15,744	0	0	
SPX IDX Call Option @ 3551 11/08/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/19/2020	11/08/2021	11/08/2021	Expiration	33	116,385	3550.5	2,654		11,323	0	11,323		(221)	0	0	8,669	0	0	
SGIXSMPA IDX Call Option @ 502 11/08/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA ... 549300USLF04ME4XBQ71	11/14/2019	11/08/2021	11/08/2021	Expiration	98	49,097	501.66	2,472		2,171	0	2,171		559	0	0	(301)	0	0	
SGIXSMPA IDX Call Option @ 494 11/08/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA ... 549300USLF04ME4XBQ71	11/14/2019	11/08/2021	11/08/2021	Expiration	1,075	530,981	493.881	29,107		19,665	0	19,665		5,216	0	0	(9,441)	0	0	
SPX IDX Call Option @ 3551 11/09/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/19/2020	11/09/2021	11/09/2021	Expiration	191	676,512	3550.5	13,327		68,628	0	68,628		(1,303)	0	0	55,300	0	0	
SPX IDX Call Option @ 3589 11/09/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/19/2020	11/09/2021	11/09/2021	Expiration	113	405,689	3588.9	30,742		123,931	0	123,931		(12,244)	0	0	93,189	0	0	
SPX IDX Call Option @ 3558 11/10/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/19/2020	11/10/2021	11/10/2021	Expiration	751	2,671,619	3557.51	217,123		817,967	0	817,967		(85,341)	0	0	600,844	0	0	
SPX IDX Call Option @ 3648 11/10/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/19/2020	11/10/2021	11/10/2021	Expiration	751	2,739,665	3648.12	(171,133)		(749,921)	0	(749,921)		84,431	0	0	(578,788)	0	0	
SPX IDX Call Option @ 3573 11/11/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/19/2020	11/11/2021	11/11/2021	Expiration	112	399,138	3572.66	7,663		44,883	0	44,883		(1,146)	0	0	37,220	0	0	
SPX IDX Call Option @ 3546 11/10/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/19/2020	11/10/2021	11/10/2021	Expiration	85	301,122	3545.53	5,962		32,789	0	32,789		(579)	0	0	26,827	0	0	
CSEATMA6 IDX Call Option @ 266 11/10/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International ... A5II6NE4Q9TV8Y57VII369	11/19/2020	11/10/2021	11/10/2021	Expiration	3,982	1,059,900	266.14	16,360		7,129	0	7,129		(1,783)	0	0	(9,231)	0	0	

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 or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion 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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion 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 (Amortiza-tion)/ 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)
SGIXSMPA IDX Call Option @ 490 11/11/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/27/2019	11/11/2021	11/11/2021	Expiration	986	482,832	489.792	32,952		44,200	0	44,200		7,921	0	0	11,248	0	0	
SPX IDX Call Option @ 3537 11/12/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/19/2020	11/12/2021	11/12/2021	Expiration	147	519,481	3537.01	10,961		44,975	0	44,975		(1,170)	0	0	34,014	0	0	
SGIXSMPA IDX Call Option @ 490 11/12/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/27/2019	11/12/2021	11/12/2021	Expiration	779	381,354	489.732	26,025		29,053	0	29,053		8,959	0	0	3,028	0	0	
SPX IDX Call Option @ 3585 11/15/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	11/19/2020	11/15/2021	11/15/2021	Expiration	39	139,677	3585.15	2,654		13,926	0	13,926		(438)	0	0	11,272	0	0	
SPX IDX Call Option @ 3627 11/15/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International ... A5II6NE4O9TV8Y57VII369	11/24/2020	11/15/2021	11/15/2021	Expiration	21	75,258	3626.91	1,754		10,963	0	10,963		(210)	0	0	9,210	0	0	
SPX IDX Call Option @ 3627 11/15/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International ... A5II6NE4O9TV8Y57VII369	11/24/2020	11/15/2021	11/15/2021	Expiration	53	190,775	3626.91	4,674		27,792	0	27,792		41	0	0	23,118	0	0	
SPX IDX Call Option @ 3187 11/15/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International ... A5II6NE4O9TV8Y57VII369	11/27/2019	11/15/2021	11/15/2021	Expiration	123	391,147	3187.05	32,381		183,573	0	183,573		(51,838)	0	0	151,192	0	0	
SGIXSMPA IDX Call Option @ 498 11/15/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/27/2019	11/15/2021	11/15/2021	Expiration	1,091	543,294	498.115	34,267		34,142	0	34,142		13,190	0	0	(125)	0	0	
SGIXSMPA IDX Call Option @ 502 11/15/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/27/2019	11/15/2021	11/15/2021	Expiration	188	94,295	502.345	5,690		9,620	0	9,620		1,425	0	0	3,930	0	0	
SGIXSMPA IDX Call Option @ 508 11/15/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/27/2019	11/15/2021	11/15/2021	Expiration	254	129,139	507.802	7,365		9,457	0	9,457		1,959	0	0	2,092	0	0	
SPX IDX Call Option @ 3627 11/16/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International ... A5II6NE4O9TV8Y57VII369	11/24/2020	11/16/2021	11/16/2021	Expiration	71	257,619	3626.91	5,333		33,228	0	33,228		(314)	0	0	27,895	0	0	
CSEATMA6 IDX Call Option @ 248 11/16/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/27/2019	11/16/2021	11/16/2021	Expiration	2,419	600,909	248.4	15,918		49,858	0	49,858		(21,703)	0	0	33,940	0	0	
CSEATMA6 IDX Call Option @ 265 11/16/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/24/2020	11/16/2021	11/16/2021	Expiration	5,954	1,579,747	265.32	31,557		21,971	0	21,971		1,531	0	0	(9,586)	0	0	
SPX IDX Call Option @ 3587 11/17/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International ... A5II6NE4O9TV8Y57VII369	11/24/2020	11/17/2021	11/17/2021	Expiration	356	1,275,293	3587.12	108,810		391,623	0	391,623		(28,153)	0	0	282,813	0	0	
SPX IDX Call Option @ 3613 11/17/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International ... A5II6NE4O9TV8Y57VII369	11/24/2020	11/17/2021	11/17/2021	Expiration	99	357,052	3613.16	28,658		106,282	0	106,282		(7,638)	0	0	77,624	0	0	
SPX IDX Call Option @ 3691 11/17/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International ... A5II6NE4O9TV8Y57VII369	11/24/2020	11/17/2021	11/17/2021	Expiration	356	1,312,171	3690.85	(84,479)		(354,745)	0	(354,745)		27,669	0	0	(270,266)	0	0	
SPX IDX Call Option @ 3610 11/17/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International ... A5II6NE4O9TV8Y57VII369	11/24/2020	11/17/2021	11/17/2021	Expiration	19	69,664	3609.53	1,345		9,008	0	9,008		58	0	0	7,663	0	0	
SPX IDX Call Option @ 3107 11/17/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International ... A5II6NE4O9TV8Y57VII369	11/27/2019	11/17/2021	11/17/2021	Expiration	62	192,174	3107.09	19,136		97,821	0	97,821		(27,370)	0	0	78,685	0	0	
SPX IDX Call Option @ 3256 11/17/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International ... A5II6NE4O9TV8Y57VII369	11/27/2019	11/17/2021	11/17/2021	Expiration	62	201,408	3256.4	(13,848)		(88,586)	0	(88,586)		25,233	0	0	(74,738)	0	0	
SPX IDX Call Option @ 3568 11/18/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International ... A5II6NE4O9TV8Y57VII369	11/24/2020	11/18/2021	11/18/2021	Expiration	38	137,217	3567.79	2,744		14,539	0	14,539		221	0	0	11,795	0	0	
SGIXSMPA IDX Call Option @ 509 11/18/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/27/2019	11/18/2021	11/18/2021	Expiration	195	99,481	508.984	5,611		1,672	0	1,672		2,367	0	0	(3,940)	0	0	
SPX IDX Call Option @ 3582 11/19/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International ... A5II6NE4O9TV8Y57VII369	11/24/2020	11/19/2021	11/19/2021	Expiration	66	235,401	3581.87	4,849		25,064	0	25,064		143	0	0	20,215	0	0	
SGIXSMPA IDX Call Option @ 510 11/19/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/27/2019	11/19/2021	11/19/2021	Expiration	830	423,601	510.203	23,604		8,656	0	8,656		8,635	0	0	(14,949)	0	0	
SPX IDX Call Option @ 3578 11/22/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	12/03/2020	11/22/2021	11/22/2021	Expiration	73	259,805	3577.59	5,508		29,460	0	29,460		(18)	0	0	23,952	0	0	
SPX IDX Call Option @ 3578 11/22/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	12/03/2020	11/22/2021	11/22/2021	Expiration	54	192,224	3577.59	5,209		31,506	0	31,506		(90)	0	0	26,297	0	0	
SPX IDX Call Option @ 3558 11/22/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International ... A5II6NE4O9TV8Y57VII369	11/24/2020	11/22/2021	11/22/2021	Expiration	53	188,443	3557.54	4,033		24,356	0	24,356		200	0	0	20,323	0	0	
SGIXSMPA IDX Call Option @ 509 11/22/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/27/2019	11/22/2021	11/22/2021	Expiration	612	311,030	508.502	17,670		14,112	0	14,112		4,954	0	0	(3,558)	0	0	
SGIXSMPA IDX Call Option @ 504 11/22/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	11/27/2019	11/22/2021	11/22/2021	Expiration	587	295,815	504.107	17,551		11,541	0	11,541		5,814	0	0	(6,010)	0	0	
SPX IDX Call Option @ 3578 11/23/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	12/03/2020	11/23/2021	11/23/2021	Expiration	23	81,176	3577.59	1,567		10,037	0	10,037		(3)	0	0	8,470	0	0	
SPX IDX Call Option @ 3638 11/26/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	12/03/2020	11/26/2021	11/26/2021	Expiration	122	445,370	3638.35	8,640		48,194	0	48,194		(96)	0	0	39,554	0	0	
SPX IDX Call Option @ 3635 11/24/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	12/03/2020	11/24/2021	11/24/2021	Expiration	107	388,189	3635.41	7,531		47,440	0	47,440		(369)	0	0	39,909	0	0	
CSEATMA6 IDX Call Option @ 269 11/24/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International ... A5II6NE4O9TV8Y57VII369	12/03/2020	11/24/2021	11/24/2021	Expiration	6,803	1,828,520	268.8	28,157			0			2,674	0	0	(28,157)	0	0	
SPX IDX Call Option @ 3648 11/24/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/03/2020	11/24/2021	11/24/2021	Expiration	85	311,089	3648.28	25,681		89,805	0	89,805		(3,892)	0	0	64,124	0	0	
SPX IDX Call Option @ 3695 11/24/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/03/2020	11/24/2021	11/24/2021	Expiration	682	2,522,094	3695.43	(178,280)		(686,605)	0	(686,605)		37,249	0	0	(508,325)	0	0	
SPX IDX Call Option @ 3609 11/24/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/03/2020	11/24/2021	11/24/2021	Expiration	682	2,462,813	3608.57	219,236		745,887	0	745,887		(35,805)	0	0	526,650	0	0	
SPX IDX Call Option @ 3630 11/26/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	12/03/2020	11/26/2021	11/26/2021	Expiration	103	373,164	3629.65	7,015		39,902	0	39,902		(45)	0	0	32,887	0	0	

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 or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion 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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion 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 (Amortiza-tion)/ 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)
CSEATMA6 IDX Call Option @ 247 11/26/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/11/2019	11/26/2021	11/26/2021	Expiration	4,858	106,754	246.7	34,441		72,671	0	72,671		(48,326)	0	0	38,230	0	0	
SGIXSMPA IDX Call Option @ 508 11/26/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/11/2019	11/26/2021	11/26/2021	Expiration	1,169	593,556	507.721	30,906			0			9,291	0	0	(30,906)	0	0	
SGIXSMPA IDX Call Option @ 519 11/26/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/11/2019	11/26/2021	11/26/2021	Expiration	206	106,754	518.979	4,900			0			1,913	0	0	(4,900)	0	0	
SPX IDX Call Option @ 3638 11/29/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/03/2020	11/29/2021	11/29/2021	Expiration	134	487,466	3638.35	9,018		61,427	0	61,427		(70)	0	0	52,409	0	0	
SPX IDX Call Option @ 3622 11/29/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/10/2020	11/29/2021	11/29/2021	Expiration	3	11,662	3621.63	227		930	0	930		25	0	0	703	0	0	
SPX IDX Call Option @ 3312 11/29/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4Q9TV8Y57VII369	12/11/2019	11/29/2021	11/29/2021	Expiration	190	627,560	3311.66	(36,922)		(254,614)	0	(254,614)		75,590	0	0	(217,692)	0	0	
SPX IDX Call Option @ 3123 11/29/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4Q9TV8Y57VII369	12/11/2019	11/29/2021	11/29/2021	Expiration	190	591,884	3123.4	57,979		290,289	0	290,289		(82,790)	0	0	232,310	0	0	
SGIXSMPA IDX Call Option @ 523 11/29/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/11/2019	11/29/2021	11/29/2021	Expiration	85	44,287	523.235	1,944		1,093	0	1,093		668	0	0	(851)	0	0	
SGIXSMPA IDX Call Option @ 519 11/29/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/11/2019	11/29/2021	11/29/2021	Expiration	908	470,943	518.797	21,764		6,653	0	6,653		8,431	0	0	(15,110)	0	0	
SPX IDX Call Option @ 3622 11/30/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/10/2020	11/30/2021	11/30/2021	Expiration	104	375,599	3621.63	7,587		27,504	0	27,504		835	0	0	19,917	0	0	
SPX IDX Call Option @ 3173 11/30/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4Q9TV8Y57VII369	12/11/2019	11/30/2021	11/30/2021	Expiration	171	541,035	3173.04	47,398		237,684	0	237,684		(72,479)	0	0	190,286	0	0	
SPX IDX Call Option @ 3662 12/01/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/10/2020	12/01/2021	12/01/2021	Expiration	3	10,401	3662.45	200		727	0	727		25	0	0	528	0	0	
SPX IDX Call Option @ 3757 12/01/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/10/2020	12/01/2021	12/01/2021	Expiration	389	1,459,453	3756.54	(87,236)		(293,908)	0	(293,908)		21,732	0	0	(206,672)	0	0	
SPX IDX Call Option @ 3657 12/01/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/10/2020	12/01/2021	12/01/2021	Expiration	389	1,420,832	3657.13	112,687		332,530	0	332,530		(21,034)	0	0	219,842	0	0	
SPX IDX Call Option @ 3669 12/02/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/10/2020	12/02/2021	12/02/2021	Expiration	111	408,911	3669.01	8,342		24,500	0	24,500		937	0	0	16,158	0	0	
SPX IDX Call Option @ 3700 12/02/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/10/2020	12/02/2021	12/02/2021	Expiration	51	190,286	3699.91	13,883		45,114	0	45,114		(2,404)	0	0	31,231	0	0	
SPX IDX Call Option @ 3667 12/03/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/10/2020	12/03/2021	12/03/2021	Expiration	18	65,084	3666.72	1,237		1,911	0	1,911		160	0	0	674	0	0	
CSEATMA6 IDX Call Option @ 270 12/02/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4Q9TV8Y57VII369	12/10/2020	12/02/2021	12/02/2021	Expiration	2,491	671,790	269.66	9,964			0			1,125	0	0	(9,964)	0	0	
SGIXSMPA IDX Call Option @ 506 12/02/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/11/2019	12/02/2021	12/02/2021	Expiration	461	233,038	506.054	12,416			0			5,393	0	0	(12,416)	0	0	
SGIXSMPA IDX Call Option @ 503 12/03/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/11/2019	12/03/2021	12/03/2021	Expiration	166	83,560	503.402	4,582			0			595	0	0	(4,582)	0	0	
SPX IDX Call Option @ 3699 12/06/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR90LVD18CSY7XK3B18	12/10/2020	12/06/2021	12/06/2021	Expiration	61	225,498	3699.12	3,924		3,560	0	3,560		575	0	0	(363)	0	0	
SPX IDX Call Option @ 3692 12/06/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4Q9TV8Y57VII369	12/17/2020	12/06/2021	12/06/2021	Expiration	63	232,224	3691.96	5,759		14,782	0	14,782		878	0	0	9,023	0	0	
SPX IDX Call Option @ 3692 12/06/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4Q9TV8Y57VII369	12/17/2020	12/06/2021	12/06/2021	Expiration	13	48,106	3691.96	789		1,732	0	1,732		219	0	0	943	0	0	
SGIXSMPA IDX Call Option @ 510 12/06/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/11/2019	12/06/2021	12/06/2021	Expiration	387	197,231	509.548	10,151			0			2,139	0	0	(10,151)	0	0	
SGIXSMPA IDX Call Option @ 514 12/06/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/11/2019	12/06/2021	12/06/2021	Expiration	2,282	1,172,973	513.986	57,571			0			19,035	0	0	(57,571)	0	0	
SPX IDX Call Option @ 3703 12/07/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4Q9TV8Y57VII369	12/17/2020	12/07/2021	12/07/2021	Expiration	103	381,739	3703.33	30,415		101,371	0	101,371		(2,247)	0	0	70,956	0	0	
SPX IDX Call Option @ 3692 12/07/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4Q9TV8Y57VII369	12/17/2020	12/07/2021	12/07/2021	Expiration	73	268,147	3691.96	5,229		16,279	0	16,279		1,156	0	0	11,050	0	0	
SPX IDX Call Option @ 3779 12/08/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4Q9TV8Y57VII369	12/17/2020	12/08/2021	12/08/2021	Expiration	703	2,657,161	3779.1	(168,798)		(648,354)	0	(648,354)		21,336	0	0	(479,556)	0	0	
SPX IDX Call Option @ 3685 12/08/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4Q9TV8Y57VII369	12/17/2020	12/08/2021	12/08/2021	Expiration	703	2,590,646	3684.5	216,097		714,869	0	714,869		(15,587)	0	0	498,772	0	0	
CSEATMA6 IDX Call Option @ 270 12/08/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4Q9TV8Y57VII369	12/17/2020	12/08/2021	12/08/2021	Expiration	5,725	1,546,096	270.06	25,490			0			5,557	0	0	(25,490)	0	0	
SPX IDX Call Option @ 3702 12/08/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4Q9TV8Y57VII369	12/17/2020	12/08/2021	12/08/2021	Expiration	234	865,549	3702.25	16,878		65,358	0	65,358		3,700	0	0	48,480	0	0	
SPX IDX Call Option @ 3673 12/09/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4Q9TV8Y57VII369	12/17/2020	12/09/2021	12/09/2021	Expiration	201	738,604	3672.82	12,704		49,843	0	49,843		3,531	0	0	37,139	0	0	
SGIXSMPA IDX Call Option @ 513 12/09/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/03/2020	12/09/2021	12/09/2021	Expiration	2,514	1,288,960	512.666	79,455			0			37,783	0	0	(79,455)	0	0	
SPX IDX Call Option @ 3668 12/10/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4Q9TV8Y57VII369	12/17/2020	12/10/2021	12/10/2021	Expiration	71	261,902	3668.1	5,919		29,843	0	29,843		1,114	0	0	23,924	0	0	
CSEATMA6 IDX Call Option @ 250 12/10/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/03/2020	12/10/2021	12/10/2021	Expiration	2,767	690,877	249.7	22,965		36,661	0	36,661		(17,846)	0	0	13,696	0	0	
SPX IDX Call Option @ 3663 12/13/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4Q9TV8Y57VII369	12/17/2020	12/13/2021	12/13/2021	Expiration	46	168,409	3663.46	2,728		13,574	0	13,574		846	0	0	10,846	0	0	

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 or 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 Consideration 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 (Amortization)/ 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)
SPX IDX Call Option @ 3647 12/13/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	12/23/2020	12/13/2021	12/13/2021	Expiration	33	118,872	3647.49	2,401		8,208	0	8,208		807	0	0	5,807	0	0	
SPX IDX Call Option @ 3647 12/13/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	12/23/2020	12/13/2021	12/13/2021	Expiration	45	164,611	3647.49	3,358		8,661	0	8,661		1,112	0	0	5,302	0	0	
SPX IDX Call Option @ 3315 12/13/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/03/2020	12/13/2021	12/13/2021	Expiration	112	371,714	3315.32	(27,497)		(151,771)	0	(151,771)		39,384	0	0	(124,274)	0	0	
SGIXSMPA IDX Call Option @ 511 12/13/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/03/2020	12/13/2021	12/13/2021	Expiration	404	206,309	510.817	12,965		1,744	0	1,744		5,244	0	0	(11,221)	0	0	
SGIXSMPA IDX Call Option @ 512 12/13/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/03/2020	12/13/2021	12/13/2021	Expiration	536	274,241	511.902	17,047			0			8,428	0	0	(17,047)	0	0	
SGIXSMPA IDX Call Option @ 513 12/13/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/03/2020	12/13/2021	12/13/2021	Expiration	446	229,085	513.402	14,019			0			6,927	0	0	(14,019)	0	0	
SPX IDX Call Option @ 3147 12/13/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/03/2020	12/13/2021	12/13/2021	Expiration	112	352,895	3147.48	38,890		170,589	0	170,589		(42,765)	0	0	131,700	0	0	
SPX IDX Call Option @ 3223 12/13/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/03/2020	12/13/2021	12/13/2021	Expiration	202	650,486	3223.26	60,462		291,759	0	291,759		(74,330)	0	0	231,296	0	0	
SPX IDX Call Option @ 3647 12/14/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	12/23/2020	12/14/2021	12/14/2021	Expiration	1	3,793	3647.49	83		391	0	391		25	0	0	307	0	0	
SPX IDX Call Option @ 3715 12/15/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	12/23/2020	12/15/2021	12/15/2021	Expiration	81	300,388	3715.38	22,874		80,403	0	80,403		(2,427)	0	0	57,529	0	0	
SPX IDX Call Option @ 3814 12/15/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	12/23/2020	12/15/2021	12/15/2021	Expiration	689	2,626,149	3813.64	(147,530)		(617,148)	0	(617,148)		27,164	0	0	(469,618)	0	0	
SPX IDX Call Option @ 3700 12/15/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	12/23/2020	12/15/2021	12/15/2021	Expiration	689	2,547,612	3699.59	201,359		695,685	0	695,685		(21,090)	0	0	494,326	0	0	
CSEATMA6 IDX Call Option @ 272 12/15/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	12/23/2020	12/15/2021	12/15/2021	Expiration	3,742	1,019,530	272.48	13,483			0			2,797	0	0	(13,483)	0	0	
SPX IDX Call Option @ 3695 12/15/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	12/23/2020	12/15/2021	12/15/2021	Expiration	58	215,249	3694.62	4,843		25,819	0	25,819		1,340	0	0	20,976	0	0	
SPX IDX Call Option @ 3701 12/16/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	12/23/2020	12/16/2021	12/16/2021	Expiration	43	159,780	3701.17	3,068		14,510	0	14,510		1,055	0	0	11,442	0	0	
SGIXSMPA IDX Call Option @ 522 12/16/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/03/2020	12/16/2021	12/16/2021	Expiration	137	71,272	521.646	4,006			0			1,885	0	0	(4,006)	0	0	
SPX IDX Call Option @ 3722 12/17/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	12/23/2020	12/17/2021	12/17/2021	Expiration	112	416,881	3722.48	7,712		38,740	0	38,740		2,769	0	0	31,027	0	0	
SGIXSMPA IDX Call Option @ 520 12/17/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/03/2020	12/17/2021	12/17/2021	Expiration	1,075	558,766	519.734	32,064			0			16,501	0	0	(32,064)	0	0	
SPX IDX Call Option @ 3709 12/20/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	12/23/2020	12/20/2021	12/20/2021	Expiration	30	110,355	3709.41	2,163		8,741	0	8,741		727	0	0	6,578	0	0	
SPX IDX Call Option @ 3695 12/20/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	12/30/2020	12/20/2021	12/20/2021	Expiration	6	20,544	3694.92	423		1,140	0	1,140		153	0	0	717	0	0	
SPX IDX Call Option @ 3695 12/20/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	12/30/2020	12/20/2021	12/20/2021	Expiration	79	290,347	3694.92	8,101		32,034	0	32,034		2,122	0	0	23,934	0	0	
SGIXSMPA IDX Call Option @ 522 12/20/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/03/2020	12/20/2021	12/20/2021	Expiration	650	339,189	521.62	19,109			0			9,731	0	0	(19,109)	0	0	
SGIXSMPA IDX Call Option @ 528 12/20/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/03/2020	12/20/2021	12/20/2021	Expiration	524	276,543	527.704	14,626			0			7,065	0	0	(14,626)	0	0	
SGIXSMPA IDX Call Option @ 538 12/20/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/03/2020	12/20/2021	12/20/2021	Expiration	1,556	838,103	538.457	39,529			0			18,578	0	0	(39,529)	0	0	
SPX IDX Call Option @ 3706 12/21/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR9OLVD18CSY7XK3B18	12/30/2020	12/21/2021	12/21/2021	Expiration	91	336,802	3706.01	28,649		85,720	0	85,720		(590)	0	0	57,071	0	0	
SPX IDX Call Option @ 3695 12/21/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	12/30/2020	12/21/2021	12/21/2021	Expiration	111	411,318	3694.92	9,255		35,330	0	35,330		3,073	0	0	26,075	0	0	
SPX IDX Call Option @ 3695 12/22/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR9OLVD18CSY7XK3B18	12/30/2020	12/22/2021	12/22/2021	Expiration	522	1,928,513	3695.39	167,066		522,481	0	522,481		(4,637)	0	0	355,414	0	0	
SPX IDX Call Option @ 3810 12/22/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC GUR9OLVD18CSY7XK3B18	12/30/2020	12/22/2021	12/22/2021	Expiration	522	1,988,100	3809.57	(125,416)		(462,893)	0	(462,893)		9,912	0	0	(337,478)	0	0	
SPX IDX Call Option @ 3687 12/22/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	12/30/2020	12/22/2021	12/22/2021	Expiration	22	82,890	3687.26	2,006		10,890	0	10,890		613	0	0	8,884	0	0	
CSEATMA6 IDX Call Option @ 270 12/22/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	12/30/2020	12/22/2021	12/22/2021	Expiration	5,546	1,497,153	269.93	26,845			0			6,112	0	0	(26,845)	0	0	
SPX IDX Call Option @ 3690 12/23/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	12/30/2020	12/23/2021	12/23/2021	Expiration	37	135,423	3690.01	2,939		15,713	0	15,713		1,018	0	0	12,774	0	0	
SGIXSMPA IDX Call Option @ 531 12/23/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/08/2020	12/23/2021	12/23/2021	Expiration	564	299,676	531.378	16,130			0			8,424	0	0	(16,130)	0	0	
SPX IDX Call Option @ 3703 12/27/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International A5II6NE4O9TV8Y57VII369	12/30/2020	12/27/2021	12/27/2021	Expiration	91	335,238	3703.06	8,649		46,113	0	46,113		2,462	0	0	37,464	0	0	
SGIXSMPA IDX Call Option @ 532 12/27/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/08/2020	12/27/2021	12/27/2021	Expiration	867	461,422	532.426	24,636			0			12,651	0	0	(24,636)	0	0	
SGIXSMPA IDX Call Option @ 535 12/27/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/08/2020	12/27/2021	12/27/2021	Expiration	772	413,147	535.068	21,469			0			12,243	0	0	(21,469)	0	0	
SGIXSMPA IDX Call Option @ 537 12/27/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLFO4ME4XBQ71	01/08/2020	12/27/2021	12/27/2021	Expiration	275	147,573	537.312	7,491			0			3,975	0	0	(7,491)	0	0	

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 or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion 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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion 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 (Amortiza-tion)/ 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)
SPX IDX Call Option @ 3263 12/27/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	01/08/2020	12/27/2021	12/27/2021	Expiration	76	248,705	3263.42	22,655		116,431	0	116,431		(26,261)	0	0	93,776	0	0	
SPX IDX Call Option @ 3407 12/27/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	01/08/2020	12/27/2021	12/27/2021	Expiration	42	144,275	3406.74	(7,797)		(58,631)	0	(58,631)		14,792	0	0	(50,835)	0	0	
SPX IDX Call Option @ 3231 12/27/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	01/08/2020	12/27/2021	12/27/2021	Expiration	42	136,813	3230.54	13,845		66,094	0	66,094		(14,421)	0	0	52,248	0	0	
CSEATMA6 IDX Call Option @ 249 12/27/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	01/08/2020	12/27/2021	12/27/2021	Expiration	2,115	527,008	249.18	18,823		33,607	0	33,607		(13,573)	0	0	14,784	0	0	
SPX IDX Call Option @ 3735 12/27/21	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/07/2021	12/27/2021	12/27/2021	Expiration	61	226,699	3735.36	3,831		23,262	0	23,262		0	0	0	19,431	0	0	
SPX IDX Call Option @ 3735 12/27/21	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/07/2021	12/27/2021	12/27/2021	Expiration	43	162,301	3735.36	2,775		14,154	0	14,154		0	0	0	11,379	0	0	
SPX IDX Call Option @ 3840 12/28/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	01/07/2021	12/28/2021	12/28/2021	Expiration	440	1,688,020	3840.25	(115,292)		(415,868)	0	(415,868)		0	0	0	(300,576)	0	0	
SPX IDX Call Option @ 3763 12/28/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	01/07/2021	12/28/2021	12/28/2021	Expiration	86	323,131	3763.46	27,735		87,825	0	87,825		0	0	0	60,091	0	0	
SPX IDX Call Option @ 3736 12/28/21	FIA Static Hedging Strategy	N/A	Equity	Barclays Bank PLC ... GUR90LVD18CSY7XK3B18	01/07/2021	12/28/2021	12/28/2021	Expiration	440	1,642,390	3736.44	148,334		461,498	0	461,498		0	0	0	313,165	0	0	
CSEATMA6 IDX Call Option @ 273 12/28/21	FIA Static Hedging Strategy	N/A	Equity	Credit Suisse International ... A5II6NE4Q9TV8Y57VII369	01/07/2021	12/28/2021	12/28/2021	Expiration	4,393	1,198,051	272.72	17,059			0				0	0	(17,059)	0	0	
SPX IDX Call Option @ 3735 12/28/21	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/07/2021	12/28/2021	12/28/2021	Expiration	174	649,878	3735.36	13,907		72,809	0	72,809		0	0	0	58,902	0	0	
SPX IDX Call Option @ 3727 12/29/21	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/07/2021	12/29/2021	12/29/2021	Expiration	50	184,712	3727.04	4,248		17,247	0	17,247		0	0	0	12,998	0	0	
SGIXSMPA IDX Call Option @ 533 12/30/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	01/08/2020	12/30/2021	12/30/2021	Expiration	1,433	763,924	533.172	40,569			0		19,714	0	0	(40,569)	0	0	
SPX IDX Call Option @ 3732 12/30/21	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/07/2021	12/30/2021	12/30/2021	Expiration	110	409,778	3732.04	7,950		27,712	0	27,712		0	0	0	19,763	0	0	
SGIXSMPA IDX Call Option @ 539 12/31/21	FIA Static Hedging Strategy	N/A	Equity	Societe Generale SA 549300USLF04ME4XBQ71	01/08/2020	12/31/2021	12/31/2021	Expiration	435	234,281	538.936	11,740			0		5,754	0	0	(11,740)	0	0	
SPX IDX Call Option @ 3756 12/31/21	FIA Static Hedging Strategy	N/A	Equity	Wells Fargo Bank NA 54930073KPK5V06G0E21	01/07/2021	12/31/2021	12/31/2021	Expiration	18	66,069	3756.07	1,255		4,126	0	4,126		0	0	0	2,870	0	0	
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												7,048,351	111,802	19,229,200	0	19,229,200	XXX	(4,595,311)	0	0	12,069,035	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												7,048,351	111,802	19,229,200	0	19,229,200	XXX	(4,595,311)	0	0	12,069,035	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												7,048,351	111,802	19,229,200	0	19,229,200	XXX	(4,595,311)	0	0	12,069,035	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												7,048,351	111,802	19,229,200	0	19,229,200	XXX	(4,595,311)	0	0	12,069,035	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	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 or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion 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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion 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 (Amortiza-tion)/ 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)
1359999999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1479999999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												7,048,351	111,802	19,229,200	0	19,229,200	XXX	(4,595,311)	0	0	12,069,035	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												7,048,351	111,802	19,229,200	0	19,229,200	XXX	(4,595,311)	0	0	12,069,035	0	0	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 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

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				0			0		0
BARCLAYS BANK PLC	Y	N	0	0	435,548	(245,772)	189,776	435,548	(245,772)	189,776	0	0
Barclays Bank PLC	Y	N	0	0	15,814,576	(8,079,959)	7,734,617	15,814,576	(8,079,959)	7,734,617	0	0
CME	Y	N	0	0	0	(2,135,028)	0	0	(2,752,014)	0	744,705	0
Credit Suisse Intern	Y	N	0	0	20,868,383	(7,061,128)	13,807,255	20,868,383	(7,061,128)	13,807,255	0	0
Goldman Sachs	Y	N	0	0	0	0	0	0	(1,808,063)	0	755,229	0
Goldman Sachs Intern	Y	N	0	0	0	0	0	0	(309,877)	0	755,229	0
OTC	Y	N	0	0	0	(44,694)	0	0	(44,694)	0	0	0
Societe Generale SA	Y	N	0	0	18,098,713	(4,173,629)	13,925,084	18,098,713	(4,173,629)	13,925,084	0	0
Wells Fargo Bank NA	Y	N	0	0	4,187,270	(2,179,196)	2,008,074	4,187,270	(2,179,196)	2,008,074	0	0
0299999999. Total NAIC 1 Designation			0	0	59,404,490	(23,919,407)	37,664,805	59,404,490	(26,654,331)	37,664,805	2,255,164	0
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							0			0		
0999999999 - Gross Totals			0	0	59,404,490	(23,919,407)	37,664,805	59,404,490	(26,654,331)	37,664,805	2,255,164	0
1. Offset per SSAP No. 64					23,938,710	(23,919,407)						
2. Net after right of offset per SSAP No. 64					35,465,780	0						

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)
CME LCZ7XYGSLJUHFXXNXD88	Cash		Cash - Margin Account Balance	11,824,077	11,824,077	11,824,077		IV
0199999999 - Total				11,824,077	11,824,077	11,824,077	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)
Credit Suisse International A5WI6NE4Q9TV8Y57VW369	Cash		Held by US Bank as custodian	11,440,000	11,440,000	XXX		IV
Societe Generale SA 549300USLF04ME4XBQ71	Cash		Held by BNY as custodian	13,750,904	13,750,904	XXX		IV
0299999999 - Total				25,190,904	25,190,904	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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 *
BNY - Mellon	New York, NY					3,440,921	XXX
JPMorgan Chase Bank N.A	New York, NY					45,951,440	XXX
US Bank	Cincinnati, OH					(550,999)	XXX
Federal Home Loan Bank of Boston	Boston, MA					46,013	XXX
Wells Fargo	San Francisco, CA					1,438,990	XXX
First National Bank of Omaha	Omaha, NE					(527,326)	XXX
Fifth Third Bank	Cincinnati, OH					32,214	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	49,831,253	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	49,831,253	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	49,831,253	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1.	January	88,633,704	4.	April	98,395,502	7.	July	91,839,964	10.	October	108,325,299
2.	February	81,427,275	5.	May	100,532,985	8.	August	40,860,789	11.	November	90,142,110
3.	March	107,247,103	6.	June	41,783,350	9.	September	90,475,611	12.	December	49,831,253

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 and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds						0	0	0
1099999. Total - All Other Government Bonds						0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
2499999. Total - U.S. Political Subdivisions Bonds						0	0	0
3199999. Total - U.S. Special Revenues Bonds						0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
4899999. Total - Hybrid Securities						0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
6599999. Subtotal - Unaffiliated Bank Loans						0	0	0
7699999. Total - Issuer Obligations						0	0	0
7799999. Total - Residential Mortgage-Backed Securities						0	0	0
7899999. Total - Commercial Mortgage-Backed Securities						0	0	0
7999999. Total - Other Loan-Backed and Structured Securities						0	0	0
8099999. Total - SVO Identified Funds						0	0	0
8199999. Total - Affiliated Bank Loans						0	0	0
8299999. Total - Unaffiliated Bank Loans						0	0	0
8399999. Total Bonds						0	0	0
31846V-41-9	FIRST AMER:TRS OBG V	SD	12/02/2021	0.010		9,675	0	0
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						9,675	0	0
	BLACKROCK LIQUIDITY FUNDS T-FU		12/01/2021	0.000		4,381,351	0	324,722
WELLSF-AC-6	WELLS FARGO		08/01/2016	0.000		100,000	0	0
8699999. Subtotal - All Other Money Market Mutual Funds						4,481,351	0	324,722
9999999 - Total Cash Equivalents						4,491,026	0	324,722

1.

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

Line Number													
1A	1A	$ 0	1B	$ 0	1C	$ 0	1D	$ 0	1E	$ 0	1F	$ 0	1G	$ 0
1B	2A	$ 0	2B	$ 0	2C	$ 0								
1C	3A	$ 0	3B	$ 0	3C	$ 0								
1D	4A	$ 0	4B	$ 0	4C	$ 0								
1E	5A	$ 0	5B	$ 0	5C	$ 0								
1F	6	$ 0												

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	Statutory Requirement	104,529	111,613	0	0
5. California CA						
6. Colorado CO						
7. Connecticut CT	B	Statutory Requirement	1,495,737	1,618,083	0	0
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	Statutory requirement	589,500	589,500		
11. Georgia GA	B	Statutory requirement	37,747	37,747		
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL	B	Statutory requirement	912,553	912,553		
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	Statutory requirement	126,513	126,513		
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO	0	Statutory requirement	674,045	674,045	0	0
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	Statutory Requirement	701,092	701,092	0	0
33. New York NY						
34. North Carolina NC	B	Statutory Requirement	1,098,885	1,098,885	0	0
35. North Dakota ND						
36. Ohio OH	B	Statutory Requirement	108,884	108,884		
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	B	Statutory Requirement	1,596,968	1,596,968		
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Statutory Requirement	539,236	539,236		
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR	ST	Statutory Requirement	1,100,000	1,100,000		
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	9,085,689	9,215,119	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0