QUARTERLY STATEMENT
OF THE The Penn Insurance and Annuity Company
TO THE Insurance Department
OF THE
STATE OF
Delaware
FOR THE QUARTER ENDED MARCH 31, 2021

[X] LIFE, ACCIDENT AND HEALTH

[] FRATERNAL BENEFIT SOCIETIES

2021



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2021

OF THE CONDITION AND AFFAIRS OF THE

THE PENN INSURANCE AND ANNUITY COMPANY

NAI	C Group Code 0850	0850 NAIC Compan	y Code <u>93262</u> Employer's	BID Number23-2142731
Organized under the Laws of	(Current) Dela	(Prior) aware	, State of Domicile or Port of	Entry DE
Country of Domicile		United Sta	tes of America	
Licensed as business type:	Li	ife, Accident and Health [X] Fraternal Benefit Societies []	1
Incorporated/Organized	07/03/1980		Commenced Business	04/09/1981
Statutory Home Office	1209 Orange	Street	,	Wilmington, DE, US 19801
	(Street and N	lumber)	(City o	or Town, State, Country and Zip Code)
Main Administrative Office		600 Dr	esher Road	
		(Street a	and Number)	
(City or	Horsham, PA, US 19044 Town, State, Country and Zip	Code)		215-956-8086 Area Code) (Telephone Number)
		0000	(*	
Mail Address	(Street and Number or F		(Citu a	Philadelphia, PA, US 19172 or Town, State, Country and Zip Code)
	(Street and Number of F	ч.О. вох)	(City o	in rown, state, country and zip code)
Primary Location of Books and	Records		resher Road	
	Horsham, PA, US 19044	(Street a	and Number)	215-956-7754
(City or	Town, State, Country and Zip	Code)	_,(/	Area Code) (Telephone Number)
Internet Website Address		www.per	nmutual.com	
Statutory Statement Contact	Bethanne	Doyle Adamsky		215-956-8120
Statutory Statement Contact	Detriarine	(Name)		(Area Code) (Telephone Number)
adam	isky.bethanne@pennmutual.c	om		215-956-8145
	(E-mail Address)			(FAX Number)
		OFI	ICERS	
Chairman & Chief Executive Officer	Eileen Claire	McDonnell	Secretary & Counsel	Franklin Luther Best Jr.
Senior Vice President & Chief Financial Officer			President & Chief Operating Officer	
Thomas Henry Harris, Execu	utive Vice President & Chief		THER on, Vice President, Appointed	
Distributio	on Officer	Actuary &	Qualified Actuary	Steven W Linville, Vice President, Controller & Treasurer
Victoria Marie Robinson, Se Ethics & Comp	enior Vice President, Chief bliance Officer		Senior Vice President, Product t and Underwriting	Gregory Joseph Driscoll, Senior Vice President, Service Operations and Chief Technology Officer
		DIRECTORS	OR TRUSTEES	
David Micha			Aatthew Klenk #	Thomas Henry Harris
Eileen Claire	McDonnell	David M	chael O'Malley	
State of	Pennsylvania			
County of	Montgomery	SS:		
all of the herein described ass statement, together with related condition and affairs of the said in accordance with the NAIC A rules or regulations require d respectively. Furthermore, the	ets were the absolute proper d exhibits, schedules and expl d reporting entity as of the rep- nnual Statement Instructions ifferences in reporting not re- scope of this attestation by t	ty of the said reporting en anations therein contained orting period stated above, and Accounting Practices elated to accounting prac he described officers also	tity, free and clear from any lien , annexed or referred to, is a full and of its income and deduction and Procedures manual except lices and procedures, according includes the related correspondi	porting entity, and that on the reporting period stated above, s or claims thereon, except as herein stated, and that this and true statement of all the assets and liabilities and of the s therefrom for the period ended, and have been completed to the extent that: (1) state law may differ; or, (2) that state g to the best of their information, knowledge and belief, ng electronic filing with the NAIC, when required, that is an y be requested by various regulators in lieu of or in addition

Л McAnnell

David Kasyeja

Thanklund beilf

Eileen Claire McDonnell Chairman & Chief Executive Officer

David Michael Raszeja Senior Vice President & Chief Financial Officer

Franklin Luther Best Jr. General Counsel, Insurance & Corporate Secretary

Yes[]No[]

a. Is this an original filing?
 b. If no.

Subscribed and sworn to before me this day of _____ 05/03/2021

State the amendment number....

2. Date filed

3. Number of pages attached.....

PAMELA Walker Signed on 2021/05/03 04:07:37-8:00

> Commonwealth of Pennsylvania - Notary Seal PAMELA WALKER, Notary Public Montgomery County My Commission Expires Sep 13, 2023 Commission Number 1357170

	ASSETS							
		Current Statement Date 1 2 3						
			2	Net Admitted Assets	December 31 Prior Year Net			
1	Danda	Assets 5,463,251,532	Nonadmitted Assets	(Cols. 1 - 2) 5,463,251,532	Admitted Assets			
1.	Bonds							
2.	Stocks:	67 504 505		67 504 505	E4 000 107			
	2.1 Preferred stocks							
2	2.2 Common stocks	140,387,308		140,387,308 .	142,033,037			
3.	Mortgage loans on real estate:							
	3.1 First liens							
	3.2 Other than first liens							
4.	Real estate:							
	4.1 Properties occupied by the company (less \$							
	encumbrances)							
	4.2 Properties held for the production of income (less							
	\$ encumbrances)							
	4.3 Properties held for sale (less \$							
	encumbrances)							
5.	Cash (\$4,557,006), cash equivalents							
	(\$148,630,684) and short-term							
	investments (\$							
6.	Contract loans (including \$ premium notes)							
7.	Derivatives							
8.	Other invested assets							
9.	Receivables for securities			8,743,717				
10.	Securities lending reinvested collateral assets							
11.	Aggregate write-ins for invested assets							
12.	Subtotals, cash and invested assets (Lines 1 to 11)	7, 574, 365, 604		7,573,494,232	7, 119,032,787			
13.	Title plants less \$ charged off (for Title insurers							
	only)							
14.	Investment income due and accrued							
15.	Premiums and considerations:							
	15.1 Uncollected premiums and agents' balances in the course of collection							
	15.2 Deferred premiums, agents' balances and installments booked but							
	deferred and not yet due (including \$							
	earned but unbilled premiums)							
	15.3 Accrued retrospective premiums (\$							
	contracts subject to redetermination (\$							
16.	Reinsurance:							
	16.1 Amounts recoverable from reinsurers							
	16.2 Funds held by or deposited with reinsured companies							
	16.3 Other amounts receivable under reinsurance contracts							
17.	Amounts receivable relating to uninsured plans							
18.1	Current federal and foreign income tax recoverable and interest thereon							
18.2	Net deferred tax asset							
19.	Guaranty funds receivable or on deposit							
20.	Electronic data processing equipment and software							
21.	Furniture and equipment, including health care delivery assets							
	(\$							
22.	Net adjustment in assets and liabilities due to foreign exchange rates							
23.	Receivables from parent, subsidiaries and affiliates							
24.	Health care (\$							
25.	Aggregate write-ins for other than invested assets							
26.	Total assets excluding Separate Accounts. Segregated Accounts and							
	Protected Cell Accounts (Lines 12 to 25)	8,831,572,604		8,794,394,375				
27.	From Separate Accounts, Segregated Accounts and Protected Cell	52 672 274			52 424 267			
20	Accounts	8,885,245,978		8,848,067,749				
28.	Total (Lines 26 and 27)	0,000,240,970	37,178,229	0,040,007,749	8,358,454,762			
	DETAILS OF WRITE-INS							
1101.								
1102.								
1103.								
1198.	Summary of remaining write-ins for Line 11 from overflow page							
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)							
2501.	Swap Collateral Receivable							
2502.	Suspense Accounts				2,838,346			
2503.	State Deposits							
2598.	Summary of remaining write-ins for Line 25 from overflow page							
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	54,456,741	727,062	53,729,679	24,664,484			

ASSETS

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
	Aggregate reserve for life contracts \$	5,503,089,712	5,336,859,034
3.	Aggregate reserve for accident and health contracts (including \$ Modco Reserve) Liability for deposit-type contracts (including \$ Modco Reserve)		
4.	Contract claims: 4.1 Life		
5.	4.2 Accident and health Policyholders' dividends/refunds to members \$		
6.	and unpaid 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)		
7.	6.3 Coupons and similar benefits (including \$ Modco) Amount provisionally held for deferred dividend policies not included in Line 6		
	Premiums and annuity considerations for life and accident and health contracts received in advance less \$ discount; including \$ Contract liabilities not included elsewhere:		68,291,044
	 9.1 Surrender values on canceled contracts 9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health 		
	Service Act 9.3 Other amounts payable on reinsurance, including \$		
	ceded		
	Commissions to agents due or accrued-life and annuity contracts \$, accident and health \$		
11. 12.	Commissions and expense allowances payable on reinsurance assumed		
13.	Transfers to Separate Accounts due or accrued (net) (including \$	(27, 421)	(20, 60)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes		
	Current federal and foreign income taxes, including \$		
17.	Amounts withheld or retained by reporting entity as agent or trustee		
18. 19.	Amounts held for agents' account, including \$ agents' credit balances		
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21. 22.	Liability for benefits for employees and agents if not included above Borrowed money \$ and interest thereon \$		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities: 24.01 Asset valuation reserve		
	24.02 Reinsurance in unauthorized and certified (\$		
	24.04 Payable to parent, subsidiaries and affiliates		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance 24.08 Derivatives		
	24.09 Payable for securities		
	24.10 Payable for securities lending		
25.	24.11 Capital notes \$ and interest thereon \$	244,284,188	235,526,314
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	8,142,627,337	7,633,655,716
27. 28.	From Separate Accounts Statement Total liabilities (Lines 26 and 27)	8,196,300,711	
29.	Common capital stock		
30. 31.	Preferred capital stock Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33. 34.	Gross paid in and contributed surplus Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)		
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. 38.	Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement) Totals of Lines 29, 30 and 37	649,267,038 651,767,038	<u>668,874,779</u> 671,374,779
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	8,848,067,749	8,358,454,762
2501.	DETAILS OF WRITE-INS Derivative Collateral Payable	243 591 554	234 179 333
2501. 2502.	Interest on Unpaid Death Claims		
2503.	Low Income Housing Tax Credits Payable		
2598. 2599.	Summary of remaining write-ins for Line 25 from overflow page Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)		235,526,314
3101.			
3102. 3103.	· · · · · · · · · · · · · · · · · · ·		
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199. 3401.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3402.			
3403. 3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year	3 Prior Year Ended
1.	Premiums and annuity considerations for life and accident and health contracts	To Date 	To Date 	December 31
2.	Considerations for supplementary contracts with life contingencies.			
3.	Net investment income			
4.	Amortization of Interest Maintenance Reserve (IMR)			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	1 000 740		4 007 000
	Commissions and expense allowances on reinsurance ceded		1,201,942	
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	9,914,204	10,936,627	40,303,224
9.	Totals (Lines 1 to 8.3)	266.002.899	269,580,775	1,110,375,540
10.				
	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits			
	Disability benefits and benefits under accident and health contracts			
14. 15.	Coupons, guaranteed annual pure endowments and similar benefits	41 675 372		
16.	Group conversions			
	Interest and adjustments on contract or deposit-type contract funds		(11,815,137)	
18.	Payments on supplementary contracts with life contingencies			
19.	Increase in aggregate reserves for life and accident and health contracts	166,230,678	205,499,891	757,717,413
	Totals (Lines 10 to 19)			
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	11 658 900	11,451,232	
	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses and fraternal expenses			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,088,133		
25.	Increase in loading on deferred and uncollected premiums			(F 000 00F)
	Net transfers to or (from) Separate Accounts net of reinsurance	(1,632,525) 23,046,381		(5,286,295)
27. 28.	Aggregate write-ins for deductions Totals (Lines 20 to 27)	259,618,558	22,387,720 296,811,469	<u>88,530,391</u> 1,120,718,263
	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus	200,010,000	230,011,403	1,120,710,200
20.	Line 28)		(27,230,694)	(10,342,723)
30.	Dividends to policyholders and refunds to members			
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal	0.004.041	(07,000,004)	(10, 040, 700)
32.	income taxes (Line 29 minus Line 30) Federal and foreign income taxes incurred (excluding tax on capital gains)		(27,230,694) 1,030,426	(10,342,723) 10,281,468
32. 33.	Net gain from operations after dividends to policyholders, refunds to members and federal income	1,012,092	1,000,420	10,201,400
00.	taxes and before realized capital gains or (losses) (Line 31 minus Line 32)			(20,624,191)
	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital			
	gains tax of \$	5 7/7 0/0		(
	transferred to the IMR)	5,747,243	8,573,307	(1,619,801)
35.	Net income (Line 33 plus Line 34)	10,519,492	(19,687,813)	(22,243,992)
36.	CAPITAL AND SURPLUS ACCOUNT Capital and surplus, December 31, prior year	671,374,782	625,285,809	625,285,811
	Net income (Line 35)		(19,687,813)	(22,243,992)
	Change in net unrealized capital gains (losses) less capital gains tax of \$. , , ,	
	Change in net unrealized foreign exchange capital gain (loss)			
	Change in net deferred income tax			
	Change in nonadmitted assets			(1,319,829)
	Change in liability for reinsurance in unauthorized and certified companies			
	Change in reserve on account of change in valuation basis, (increase) or decrease Change in asset valuation reserve			
	Change in treasury stock			
	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			
	50.1 Paid in 50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
52.	51.4 Change in surplus as a result of reinsurance Dividends to stockholders			
	Aggregate write-ins for gains and losses in surplus			
	Net change in capital and surplus for the year (Lines 37 through 53)	(19,607,744)	(36,020,201)	46,088,971
	Capital and surplus, as of statement date (Lines 36 + 54)	651,767,038	589,265,608	671,374,782
	DETAILS OF WRITE-INS			
	Net Investment Income Assumed on Funds Withheld			
	Summary of remaining write-ins for Line 8.3 from overflow page			
	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	9,914,204	10,936,627	40,303,224
2702.	Reinsurance Paid on Index Credits	7,307,023		
2703.	Financing Fee on LLC Note			2,241,277
	Summary of remaining write-ins for Line 27 from overflow page			
-	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	23,046,381	22,387,720	88,530,391
3302.				
5303.	Summary of remaining write-ins for Line 53 from overflow page			

CASH FLOW

	CASITILOW			
		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations	TO Date	TO Date	December 31
1.	Premiums collected net of reinsurance			
2.	Net investment income			
3.	Miscellaneous income	11,326,353	13,488,834	48,127,368
4.	Total (Lines 1 to 3)	278,453,474	285,340,050	1,181,785,046
5.	Benefit and loss related payments			
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions			
8.	Dividends paid to policyholders		201,211,001	200,00,00
9.	Federal and foreign income taxes paid (recovered) net of \$ tax on capital			
0.	gains (losses)			4,952,331
10.		140,110,190	256,620,047	489,505,610
	Total (Lines 5 through 9)		, ,	
11.	Net cash from operations (Line 4 minus Line 10)	138,343,284	28,720,003	692,279,436
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds			
	12.2 Stocks			
	12.3 Mortgage loans			
	12.4 Real estate			
	12.5 Other invested assets			
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	64,626,197	123,943,211	40,441,608
	12.8 Total investment proceeds (Lines 12.1 to 12.7)			1,050,446,118
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	428.629.807		1.739.485.851
	13.2 Stocks			
	13.3 Mortgage loans			
	13.4 Real estate			
	13.5 Other invested assets		10,653,661	
	13.6 Miscellaneous applications	5,657,470	113,318,712	15,000,260
	13.7 Total investments acquired (Lines 13.1 to 13.6)	452,624,524	782,549,244	1,855,541,933
			, ,	
14.	Net increase (or decrease) in contract loans and premium notes	(11,910,272)	11,997,869	13,103,439
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(217,196,795)	(392,735,225)	(818,199,254)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	3,891,547	32,541,521	107,242,778
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5	6,033,899	331,534,490	137,623,084
	plus Line 16.6)	0,033,899	551,554,450	137,023,004
	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)		(32,480,732)	
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year			
	19.2 End of period (Line 18 plus Line 19.1)	153, 187, 689	181,823,303	226,007,301
	upplemental disclosures of cash flow information for non-cash transactions: D1. Income on Non-Cash Stock Distribution	(1.348.534)	(1,903,150)	(5,830,034)
20.00	02. Premium Paid by Benefit	(1,040,657)		(407,307)
	03. Premium Paid by Waiver 04. Non-Cash Distribution			(627,772) (1,315,066)
	D5. Premium Paid by Policy Loan		())	(5,942)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

Current Year To Date Prior Year To Date Prior Year December 31 1. Industrial life		DIRECT PREMIUMS AND DEPOSIT-TIPE C			
2. Ordinary life insurance 150,691,206 150,583,603 641,116, 3. Ordinary individual annuities 4,549,717 10,170,599 .21,752, 4. Credit life (group and individual)					3 Prior Year Ended December 31
3. Ordinary individual annuities	1.	Industrial life			
4. Credit life (group and individual) 63,602 73,930 277, 6. Group annuities 63,602 73,930 277, 7. A & H - group 63,602 73,930 277, 8. A & H - credit (group and individual) 63,602 73,930 277, 9. A & H - group 63,602 73,930 73,930 277, 9. A & H - group 63,602 73,930 73,930 73,930 73,930 73,930 73,930 73,930 73,930 73,930 73,930 77,930 73,930 77,930 73,930 73,930 73,930 77,930 73,930 77,930 73,930 77,930 73,930 77,930 73,930 77,930 73,930 77,930 73,930 77,930 73,930 77,930 73,930 77,930 73,930 77,930 73,930 77,930 73,930 <	2.	Ordinary life insurance			641,116,008
5. Group life insurance .63,802 .73,930 .277, 6. Group annuities	3.	Ordinary individual annuities	4,549,717		21,752,812
6. Group annuities	4.	Credit life (group and individual)			
7. A & H - group A & H - credit (group and individual) A & A & H - credit (group and individual) A & A & H - credit (group and individual) A & A & H - credit (group and individual) A & A & A & A & A & A & A & A & A & A &	5.	Group life insurance			
8. A & H - credit (group and individual)	6.	Group annuities			
9. A & H - other	7.	A & H - group			
10. Aggregate of all other lines of business	8.	A & H - credit (group and individual)			
11. Subtotal (Lines 1 through 10)	9.	A & H - other			
12. Fratemal (Fratemal Benefit Societies Only)	10.	Aggregate of all other lines of business			
13. Subtotal (Lines 11 through 12)	11.	Subtotal (Lines 1 through 10)			
14. Deposit-type contracts	12.	Fraternal (Fraternal Benefit Societies Only)			
15. Total (Lines 13 and 14) 155, 304,725 160,828,492 663,146, DETAILS OF WRITE-INS	13.	Subtotal (Lines 11 through 12)			
DETAILS OF WRITE-INS 1001. 1002. 1003.	14.	Deposit-type contracts			
1001.	15.	Total (Lines 13 and 14)	155,304,725	160,828,492	663,146,277
1002.		DETAILS OF WRITE-INS			
1003.	1001.				
	1002.				
1098. Summary of remaining write-ins for Line 10 from overflow page	1003.				
	1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099. Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTE 1 Summary of Significant Accounting Policies and Going Concern

Accounting Practices А

The accompanying financial statements of the Company have been prepared in conformity with the National Association of Insurance Commissioner's ("NAIC") Practices and Procedures manual and with statutory accounting practices prescribed or permitted by the Delaware Department of Insurance (collectively "SAP" or "statutory accounting principles"). The Company currently has no permitted practices.

PIA Reinsurance Company of Delaware I ("PIAre I"), a wholly-owned subsidiary of the Company, admits as an asset and a form of statutory surplus, the value of a readily linked variable funding note (LLC Note) provided by an unaffiliated company in conjunction with a reinsurance agreement with the Company. Pursuant to the licensing order from the Delaware Department of Insurance (Captive Bureau), PIAre I recorded as a prescribed practice from inception through September 30, 2019, the LLC Note as an admitted asset and a form of surplus. This accounting practice differs from the NAIC statutory accounting practices and procedures.

Effective October 1, 2019, PIAre I received a permitted practice from the Delaware Department of Insurance (Captive Bureau). The "look-through" provisions of Statement of Statutory Accounting Principles No. 97, Investments in Subsidiary, Controlled and Affiliated Entities, allow the Company to include the value of the LLC Note and related form of surplus reflected in the financial statements of its Insurance SCA, PIAre I, in the carrying value of PIAre I.

As a result of the permitted practice, the Company recorded \$107,842,611 in Common stock-affiliated, with a corresponding \$107,842,611 in surplus, which represents the statutory reporting value of PIAre I. If PIAre I had completed their statutory financial statements in accordance with NAIC statutory accounting practices and procedures, the Company's reporting value of PIAre I would have been \$0. There was no impact to net income as a result of the permitted practice

Had the Company not been permitted to include the asset and statutory surplus noted above, the resulting RBC of PIA would not have triggered a regulatory event. Had PIAre I not received a permitted or prescribed practice to include the asset and statutory surplus above noted, the resulting RBC of PIAre I would have triggered a regulatory event.

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

	SSAP #	F/S Page	F/S Line #		2021	2020
NET INCOME (1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	xxx	xxx	\$	10,519,492	\$ (22,243,992)
 (2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP: 						
(3) State Permitted Practices that are an increase/(decrease from NAIC SAP:	e)					
(4) NAIC SAP (1-2-3=4)	XXX	xxx	xxx	\$	10,519,492	\$ (22,243,992)
SURPLUS						
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$	651,767,038	\$ 671,374,779
(6) State Prescribed Practices that are an increase/(decrea	ase) from NAIC S	AP:				
(7) State Permitted Practices that are an increase/(decreas Admit of PIA Reinsurance Company of Delaware I	,		0	•		407 450 000
	97	2	2	\$	107,842,611	\$ 107,152,026
(8) NAIC SAP (5-6-7=8)	XXX	XXX	xxx	\$	543,924,427	\$ 564,222,753
e of Estimates in the Preparation of the Financial Statements						

B Use No significant changes

Accounting Policy (1) Basis for Short-Term Investments

No significant changes

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method Bonds with an NAIC designation of 1 to 5 are valued at amortized cost. All other bonds are valued at the lower of cost or fair value. Fair value is determined using an external pricing service or management's pricing models. The Company considers an impairment to be OTTI if: (a) the Company's intent is to sell, (b) the Company will more likely than not be required to sell, (c) the Company does not have the intent and ability to hold the security for a period of time sufficient to recover the amortized cost basis, or (d) the Company does not expect to recover the entire amortized cost basis. The Company also considers other qualitative and quantitative factors in cluding those in default, not-in-good standing, or otherwise designated by management. The Company also considers other qualitative and quantitative factors in determining the existence of OTTI including, but not limited to, unrealized loss trend analysis and significant short-term changes in value, default rates, delinquency rates, percentage of nonperforming loans, prepayments, and severities. If the impairment is other-than-temporary, the non-interest loss portion of the impairment is recorded through realized losses, and the interest related portion of the loss is disclosed in the notes to the financial statements. The non-interest portion is determined based on the Company's "best estimate" of future cash flows discounted to a present value using the appropriate yield. The

amortized cost and the fair value is the interest loss. (3) Basis for Common Stocks

No significant changes

(4) Basis for Preferred Stocks

As of 11/121, high-quality redeemable preferred stocks (NAIC designations 1 to 3) are valued at amortized cost. All other redeemable preferred stocks (NAIC designations 4 to 6) shall be reported at the lower of amortized cost or fair value. Perpetual preferred stocks shall be valued at fair value, not to exceed any currently effective call price. Fluctuations in fair value shall be recorded as unrealized gains or losses. (5) Basis for Mortgage Loans

No significant changes

(6) Basis for Loan-Backed Securities and Adjustment Methodology For fixed income securities that do not have a fixed schedule of payments, including asset-backed and mortgage-backed securities, the effect on amortization or accretion is revalued periodically based on the current estimated cash flows. Prepayment assumptions are based on borower constraints and economic incentives such as original term, age, and coupon of the loan as affected by the interest rate environment. Cash flow assumptions for structured securities are obtained from broker dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment. (7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities No significant changes

(8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities No significant changes
 (9) Accounting Policies for Derivatives

(10) Anticipated Investment Income Used in Premium Deficiency Calculation

No significant changes

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

No significant changes

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

No significant changes

(13) Method Used to Estimate Pharmaceutical Rebate Receivables

No significant changes

C.

Going Concern D.

The Company evaluated its ability to continue as a going concern, and no substantial doubts were raised.

NOTE 2 Accounting Changes and Corrections of Errors

No significant changes

- NOTE 3 Business Combinations and Goodwill
 - No significant changes

NOTE 4 Discontinued Operations

No significant changes

NOTE 5 Investments

- Mortgage Loans, including Mezzanine Real Estate Loans A No significant changes
- Debt Restructuring В. No significant changes
- Reverse Mortgages C. No significant changes
- D. Loan-Backed Securities
 - Prepayment assumptions are based on borrower constraints and economic incentives such as original term, age, and coupon of the loan as affected by the interest rate environment.
 - (2) There were no other than temporary impairments on loan-backed securities for the period ended March 31, 2021.
 - (3) There were no securities through March 31, 2021 in which the Company recognized the non-interest portion of other than temporary impairments.
 - (4)

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	\$ 47,851,716
2. 12 Months or Longer	\$ 17,129,073
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	\$ 1,097,343,461
2. 12 Months or Longer	\$ 335,173,621

(5) The Company also considers other qualitative and quantitative factors in determining the existence of other-than-temporary impairments including, but not limited to, unrealized loss trend analysis and significant short-term changes in value. If the impairment is other-than-temporary, the non-interest loss portion of the impairment is recorded through realized losses and the interest related portion of the loss would be disclosed in the notes to the financial statements.

\$

- Dollar Repurchase Agreements and/or Securities Lending Transactions (1) No significant changes E.
 - (2) No significant changes
 - (3) Collateral Received
 - a. Aggregate Amount Collateral Received
 - No significant changes
 - b. The fair value of that collateral and of the portion of that collateral that it has sold or
 - repledged
 - c. No significant changes
 - (4) No significant changes
 - (5) Collateral Reinvestment No significant changes
 - (6) No significant changes
 - (7) Collateral for securities lending transactions that extend beyond one year from the reporting date. No significant changes
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
- The Company did not have any repurchase agreements during the statement period.
- G Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
- The Company did not have any reverse repurchase agreements during the statement period.
- Repurchase Agreements Transactions Accounted for as a Sale H.
- The Company did not have any repurchase agreements during the statement period.
- Reverse Repurchase Agreements Transactions Accounted for as a Sale I.
- The Company did not have any reverse repurchase agreements during the statement period. Real Estate J.
- No significant changes
- κ Low Income Housing tax Credits (LIHTC) No significant changes

L. Restricted Assets

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted								
			Current Year			6	7		
	1	2	3	4	5				
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)		
a. Subject to contractual obligation for which liability is not shown					\$-		\$-		
 b. Collateral held under security lending agreements 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 j. On deposit with states k. On deposit with other regulatory bodies 	\$ 846,000 \$ 4,235,393				\$ - \$ - \$ - \$ - \$ - \$ - \$ - \$ 4,235,393 \$ -	\$ 846,000 \$ 4,235,783	\$ - \$ - \$ - \$ - \$ - \$ - \$ - \$ - \$ - \$ -		
I. Pledged collateral to FHLB (including assets backing funding agreements)					\$-		\$-		
	\$ 685,618,099	¢		¢	\$ 685,618,099 \$ -		\$(10,386,199) \$ -		
n. Other restricted assets o. Total Restricted Assets (a) Subset of Column 1	\$ 690,699,492	\$-	\$-	\$-	-	\$ 701,086,081			

(b) Subset of Column 3

	Current Year						
	8	9	Perce	ntage			
			10	11			
Restricted Asset Category	Total Non- admitted Restricted	Total Admitted Restricted	Gross (Admitted & Non- admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)			
Restricted Asset Calegory	Resilicied	(5 minus 8)	(C)	(d)			
a. Subject to contractual obligation for which liability is not shown		\$-	0.000%	0.000%			
 b. Collateral held under security lending agreements 		\$-	0.000%	0.000%			
c. Subject to repurchase agreements		\$-	0.000%	0.000%			
d. Subject to reverse repurchase agreements		\$-	0.000%	0.000%			
e. Subject to dollar repurchase agreements f. Subject to dollar reverse repurchase		\$-	0.000%	0.000%			
agreements		\$-	0.000%	0.000%			
g. Placed under option contracts		\$-	0.000%	0.000%			
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock		\$-	0.000%	0.000%			
i. FHLB capital stock		\$ 846,000	0.010%	0.010%			
j. On deposit with states		\$ 4,235,393	0.048%	0.048%			
k. On deposit with other regulatory bodies		\$ -	0.000%	0.000%			
I. Pledged collateral to FHLB (including assets backing funding agreements)		\$-	0.000%	0.000%			
m. Pledged as collateral not captured in other categories		\$ 685,618,099	7.716%	7.749%			
n. Other restricted assets		\$ -	0.000%	0.000%			
o. Total Restricted Assets	\$-	\$ 690,699,492	7.774%	7.806%			

(c) Column 5 divided by Asset Page, Column 1, Line 28 (d) Column 9 divided by Asset Page, Column 3, Line 28

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

		Gross (Admitted & Nonadmitted) Restricted						8	Perce	entage
			Current Year	r		6	7		9	10
	1	2	3	4	5					
		G/A Supporting	Total Separate						Gross (Admitted &	Admitted
	TILO	S/A	Account (S/A)	S/A Assets	-	T F	Increase/	Total Current	Non-admitted)	Restricted to
Description of Assets	Total General Account (G/A)		Restricted Assets	Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	(Decrease) (5 minus 6)	Year Admitted Restricted	Restricted to Total Assets	Total Admitted Assets
Derivative Collateral	\$198,220,909			\$ -	\$198,220,909	\$216,860,325	\$ (18,639,416)	\$198,220,909	2.231%	2.240%
Reinsurance Agreements	\$487,397,190			\$-	\$487,397,190	\$479,143,973	\$ 8,253,217	\$487,397,190	5.485%	5.509%
Total (c)	\$685,618,099	\$-	\$-	\$-	\$685,618,099	\$696,004,298	\$ (10,386,199)	\$685,618,099	7.716%	7.749%

(a) Subset of column 1

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

3. Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

		G	ross (Admitte	d & Nonadmi	tted) Restrict	ed		8	Perce	entage
			Current Year	•		6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Account (S/A)	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 & Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Total (c)	\$-	\$-	\$ -	\$-	\$ -	\$-	\$-	\$ -	0.000%	0.000%

(a) Subset of column 1

(b) Subset of column 3

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

4. Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

	indig o i inanolai otato			
Collateral Assets	1 Book/Adju Carrying \ (BAC\	/alue	3 % of BACV to Total Assets (Admitted and Nonadmitted)*	4 % of BACV to Total Admitted Assets **
General Account:	(-	/		
a. Cash, Cash Equivalents and Short-Term Investments			0.000%	0.000%
b. Schedule D, Part 1			0.000%	0.000%
c. Schedule D, Part 2, Section 1			0.000%	0.000%
d. Schedule D, Part 2, Section 2			0.000%	0.000%
e. Schedule B			0.000%	0.000%
f. Schedule A			0.000%	0.000%
g. Schedule BA, Part 1			0.000%	0.000%
h. Schedule DL, Part 1			0.000%	0.000%
i. Other			0.000%	0.000%
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	\$	- \$	- 0.000%	0.000%
Separate Account:				
k. Cash, Cash Equivalents and Short-Term Investments			0.000%	0.000%
I. Schedule D, Part 1			0.000%	0.000%
m. Schedule D, Part 2, Section 1			0.000%	0.000%
m. Schedule D, Part 2, Section 2			0.000%	0.000%
o. Schedule B			0.000%	0.000%
p. Schedule A			0.000%	0.000%
q. Schedule BA, Part 1			0.000%	0.000%
r. Schedule DL, Part 1			0.000%	0.000%
s. Other			0.000%	0.000%
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	\$	- \$	- 0.000%	0.000%

j = Column 1 divided by Asset Page, Line 26 (Column 1) t = Column 1 divided by Asset Page, Line 27 (Column 1)

** j = Column 1 divided by Asset Page, Line 26 (Column 3)

t = Column 1 divided by Asset Page, Line 27 (Column 3)

u. Recognized Obligation to Return Collateral Asset (General Account)
v. Recognized Obligation to Return Collateral Asset (Separate Account)

* u = Column 1 divided by Liability Page, Line 26 (Column 1)

v = Column 1 divided by Liability Page, Line 27 (Column 1)

Working Capital Finance Investments M.

The Company did not have any working capital finance investments during the statement period.

Offsetting and Netting of Assets and Liabilities Ν

The Company did not have any assets or liabilities that are offset and reported net in accordance with a valid right to offset during the statement peirod. 0 5GI Securities

No significant changes Ρ. Short Sales

No significant changes

Q. Prepayment Penalty and Acceleration Fees

2 % of Liability to Total Liabilities * 0.000% 0.000%

1

Amount

1. Number of CUSIPs

General Account Separate Account 3

2. Aggregate Amount of Investment Income

\$ 228 874

- R. Reporting Entity's Share of Cash Pool by Asset Type Not applicable
- NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies No significant changes

NOTE 7 Investment Income

- No significant changes

NOTE 8 Derivative Instruments

The Company did not have derivatives under SSAP No. 108 during the statement period.

NOTE 9 Income Taxes

No significant changes

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

No significant changes

NOTE 11 Debt A. No significant changes

В.

FHLB (Federal Home Loan Bank) Agreements
 (1) The Company is a member of the FHLB-PGH, which provides access to collateralized advances, collateralized funding agreements, and other FHLB-PGH products. Collateralized advances from the FHLB-PGH are classified in "Borrowed money." Collateralized funding agreements issued to the FHLB-PGH are classified as liabilities for deposit-type funds and are recorded within Reserves and funds for payment of insurance and annuity benefits. FHLB-PGH is a first-

The Company's membership in FHLB-PGH requires the ownership of member stock, and borrowings from FHLB-PGH require the purchase of FHLB-PGH activity based stock in an amount equal to 4% of the outstanding borrowings. All FHLB-PGH stock purchased by the Company is classified as restricted general account investments within Common stock - unaffiliated. The Company's borrowing capacity is determined by the lesser of the assets available to be pledged as collateral to FHLB-PGH or 10% of the Company's prior period admitted general account assets. The fair value of the qualifying assets pledged as collateral by the Company must be maintained at certain specified levels of the borrowed amount, which can vary, depending on the nature of the assets pledged. The Company's agreement allows for the substitution of assets and the advances are pre-payable. Current borrowings are subject to prepayment recording. penalties.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3		2 General Account		3 Separate Accounts
		10tal 2+3	 Account		Accounts
1. Current Year					
(a) Membership Stock - Class A	\$	-			
(b) Membership Stock - Class B	\$	846,000	\$ 846,000		
(c) Activity Stock	\$	-			
(d) Excess Stock	\$	-			
(e) Aggregate Total (a+b+c+d)	\$	846,000	\$ 846,000	\$	-
(f) Actual or estimated Borrowing Capacity as Determined by the					
Insurer	\$	830,503,050	XXX		XXX
2. Prior Year-end					
(a) Membership Stock - Class A	\$	-			
(b) Membership Stock - Class B	\$	846,000	\$ 846,000		
(c) Activity Stock	\$	-			
(d) Excess Stock	\$	-			
(e) Aggregate Total (a+b+c+d)	\$	846,000	\$ 846,000	\$	-
(f) Actual or estimated Borrowing Capacity as Determined by the		,	,		
Insurer	\$	712,283,000	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

	1	2		Eligible for	Redemption		
			3	4 6 Months to	5		6
	Current Year Total Not Eligible for (2+3+4+5+6) Redemption		Less Than 6 Months	Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years	
Membership Stock							
1. Class A	\$ -						
2. Class B	\$ 846,000					\$	846,000

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)

(3) Collateral Pledged to FHLB a. Amount Pledged as of Reporting Date

		1		2	Aggre	3 gate Total
	Fair	Value	Carryir	ng Value		rowing
 Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3) Current Year General Account Total Collateral Pledged 	\$	-	\$	-	\$	-
 Current Year Separate Accounts Total Collateral Pledged Prior Year-end Total General and Separate Accounts Total Collateral Pledged 	\$	-	\$	-	\$	-

11B(3)a1 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2 and 3 respectively) 11B(3)a2 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2 and 3 respectively) 11B(3)a3 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2 and 3 respectively) 11B(3)a4 (Columns 1, 2 and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	\$	- \$ -	\$-
 Current Year General Account Maximum Collateral Pledged Current Year Separate Accounts Maximum Collateral Pledged Prior Year-end Total General and Separate Accounts Maximum 			
Collateral Pledged	\$ 526,582,0	\$ 478,772,000	\$ 400,000,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	Tota	1 2+3	Ger	≏ neral count	oarate counts	Funding Agreements Reserves Established
1. Current Year						
(a) Debt	\$	-				XXX
(b) Funding Agreements	\$	-				
(c) Other	\$	-				XXX
(d) Aggregate Total (a+b+c)	\$	-	\$	-	\$ -	\$ -
2. Prior Year end						
(a) Debt	\$	-	\$	-	\$ -	XXX
(b) Funding Agreements	\$	-	\$	-	\$ -	
(c) Other	\$	-	\$	-	\$ -	XXX
(d) Aggregate Total (a+b+c)	\$	-	\$	-	\$ -	\$ -

1

2

2

З

3

4

b. Maximum Amount During Reporting Period (Current Year)

	Total	2+3	General Account	Separate Accounts
1. Debt	\$	-		 _
2. Funding Agreements	\$	-		
3. Other	\$	-		
4. Aggregate Total (1+2+3)	\$	-	\$-	\$ -

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

c. FHLB - Prepayment Obligations

Does the company have prepayment obligations under the following arrangements (YES/NO)?

1

1. Debt 2. Funding Agreements

No

3. Other

NOTE 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans The Company did not have such plans.

NOTE 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations No significant changes

NOTE 14 Liabilities, Contingencies and Assessments

No significant changes

NOTE 15 Leases

The Company had no lease agreement during the statement period.

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No significant changes

NOTE 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities A. No significant changes

- B. There have been no transfer or servicing of financial assets during the statement period.
- C. Wash Sales
 - In the normal course of the Company's asset management, securities are sold and repurchased within 30 days of the sale date to enhance the Company's yield on its investment portfolio.
 - (2) The details by NAIC designation 3 or below, or unrated of securities sold during the current quarter and reacquired within 30 days of the sale date are: The Company did not sell any NAIC designation 3, or below, or unrated of securities sold during the reporting period and reacquired within 30 days of the sale date.

			Book Value	Cost of	
	NAIC	Number of	of	Securities	
Description	Designation	Transactions	Securities Sold	Repurchased	Gain/(Loss)

NOTE 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans Not applicable

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

The Company does not have managing general agents or third party administrators who write premium.

NOTE 20 Fair Value Measurements A.

(1) Fair Value Measurements at Reporting Dat

Description for each class				Net Asset Value		
of asset or liability	(Level 1)	(Level 2)	(Level 3)	(NAV)		Total
a. Assets at fair value						
Common Stock - Unaffiliated	\$ 37,898,697		\$ 846,000		\$	38,744,697
Commercial MBS		\$ 630,973			\$	630,973
SVO Identified funds	\$ 9,897,982				\$	9,897,982
Preferred Stock	\$ 38,370,083				\$	38,370,083
Derivatives		\$ 508,741,819			\$	508,741,819
Separate Account Assets	\$ 53,673,374				\$	53,673,374
Total assets at fair value/NAV	\$ 139,840,136	\$ 509,372,792	\$ 846,000	\$-	\$	650,058,928
					-	
Description for each class				Net Asset Value		
of asset or liability	(Level 1)	(Level 2)	(Level 3)	(NAV)		Total
b. Liabilities at fair value						
Derivatives		\$ 449,807,915			\$	449,807,915
Total liabilities at fair value	\$ -	\$ 449,807,915	\$ -	\$ -	\$	449,807,915

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

When a determination is made to classify a financial instrument within level 3, the determination is based upon the significance of the unobservable parameters to the overall fair value measurement. However, level 3 financial instruments typically include, in addition to the unobservable or level 3 components, observable components (that is, components that are actively quoted and can be validated to external sources); accordingly, the gains and losses in the table below include changes in fair value due in part to observable factors that are part of the valuation methodology.

The Company recognizes transfers into Level 3 as of the end of the period in which the circumstances leading to the transfer occurred. The Company recognizes transfers out of Level 3 at the beginning of a period in which the circumstances leading to the transfer occurred.

There were no assets transferred into Level 3 and there were no assets transferred out of Level 3 for the period ended March 31, 2021. There were no assets transferred into Level 3 and 2 assets transferred out of Level 3 due to increase in fair value for the year ended December 31, 2020.

The tables below include a rollforward of the Statements of Admitted Assets, Liabilities and Surplus amounts for the period ended March 31, 2021 (including the change in fair value), for financial instruments classified by the Company within Level 3 of the valuation hierarchy.

Description	Ending Balance as of Prior Quarter End	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 for Current Quarter End
a. Assets Common Stock - Unaffiliated	\$ 846,000									\$ 846,000
Total Assets	\$ 846,000	\$-	\$-	\$-	\$-	\$ -	\$-	\$-	\$-	\$ 846,000
						1	1		1	1
Description	Ending Balance as of Prior Quarter End	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 for Current Quarter End
b. Liabilities										
Total Liabilities	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$-

- (3) When a determination is made to classify a financial instrument within level 3, the determination is based upon the significance of the unobservable parameters to the overall fair value measurement. However, level 3 financial instruments typically include, in addition to the unobservable or level 3 components, observable components (that is, components that are actively quoted and can be validated to external sources); accordingly, the gains and losses in the table below include changes in fair value due in part to observable factors that are part of the valuation methodology.
- (4) The fair values of the Company's debt securities are generally based on quoted market prices or prices obtained from independent pricing services. In order to validate reasonability, prices are reviewed by investment professionals through comparison with directly observed recent market trades or color or by comparison of significant inputs used by the pricing service to the Company's observations of those inputs in the market. Consistent with the fair value hierarchy described above, securities with quoted market prices or corroborated valuations from pricing services are generally reflected within Level 2. Inputs considered to be standard for valuations by the independent pricing service include: benchmark yields, reported trades, broker/dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers, reference data and industry and economic events. In circumstances where prices from pricing services are reviewed for reasonability but cannot be corroborated to observable market data as noted above, these security values are recorded in Level 3 in the Company may conclude pricing information received from third party pricing services is not reflective of market activity and may over-ride that information with a valuation that utilizes market information and activity. In circumstances where market data su quoted market prices or vendor pricing is not available, internal estimates based on significant observable inputs are used to determine fair value. This category also includes fixed income securities priced internally. Inputs considered include: public debt, industrial comparables, underlying assets, credit ratings, yield curves, type of deal structure, collateral performance, loan characteristics and various indices, as applicable. Also included in Level 2 are private placement securities. Inputs considered are: public corporates bond spreads, industry sectors, average life, internal ratings, security structure, liquidity spreads, credit spreads and yield curves, as applicable. If

(1)Fair Value approximates carrying value. The par value of the FHLB capital stock is \$100 and set by the FHLB. The capital stock is issued, redeemed and repurchased at par.

(5) Not applicable

B. Not applicable

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall. The following table summarizes the aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall for which it is practicely to estimate fair value at March 31, 2021:

eir entirety fall, for which it	is practicable to es	limale iaii value, al	March 31, 2021.				
Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial Assets:							
Bonds	\$ 5,821,697,944	\$ 5,463,251,532	\$ 28,058,177	\$ 5,793,639,767			
Preferred stock	\$ 70,699,443	\$ 67,534,505	\$ 70,699,443				
Common Stock - Unaffiliated Cash, cash equivalents & short term	\$ 38,744,697	\$ 38,744,697	\$ 37,898,697		\$ 846,000		
investments	\$ 153,187,690	\$ 153,187,690	\$ 153,187,690				
Derivatives	\$ 1,022,688,243	\$ 755,600,427		\$ 1,022,688,243			
Separate Account assets Financial Liabilities:	\$ 53,673,374	\$ 53,673,374	\$ 53,673,374				
Individual Annuities	\$ 205,309,117	\$ 207,852,826			\$ 205,309,117		
Derivatives	\$ 789,183,368	\$ 580,053,926		\$ 789,183,368			
Separate Account liabilities	\$ 53,673,374	\$ 53,673,374	\$ 53,673,374				

D. Not Practicable to Estimate Fair Value

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation

E. Not applicable

NOTE 21 Other Items

A. Unusual or Infrequent Items There have been no extraordinary events or transactions, which have a material effect on the financial condition of the Company.

B. Troubled Debt Restructuring: Debtors There were no securities restructured during the statement period.

C. Other Disclosures The amounts in this statement are rounded.

The amounts in this statement pertain to the entire Company's business, including, as appropriate, its Separate Account business.

- D. Business Interruption Insurance Recoveries Not applicable
- E. State Transferable and Non-transferable Tax Credits Not applicable
- F. Subprime Mortgage Related Risk Exposure
 - (1) The Company's exposure to subprime mortgage related risk is defined as loans (non-government agency) with a weighted average FICO score below approximately 660. The unrealized losses on our subprime portfolio are due to changes in asset values. The Company did not recognize any impairments during the reporting period. The Company does not invest heavily in subprime loans (less than 1% of bond portfolio) and all of those loans are rated NAIC 1.
 - (2) Direct exposure through investments in subprime mortgage loans. Not applicable

(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	\$ 76,769,654	\$ 76,769,654	\$ 80,656,962	
b. Commercial mortgage backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs *				
f. Other assets				
g. Total	\$ 76,769,654	\$ 76,769,654	\$ 80,656,962	\$-

* These investments comprise 1.015% of the companies invested assets.

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage. Not applicable

G. Retained Assets

No significant changes

Insurance-Linked Securities (ILS) Contracts Н.

No significant changes

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy

No significant changes

(1	I)	Amou	nt of	admi	tted	balance	that	could	be	realized	from	ani	investmei	nt veh	icle

(2) Percentage Bonds	0.000%
(3) Percentage Stocks	0.000%
(4) Percentage Mortgage Loans	0.000%
(5) Percentage Real Estate	0.000%
(6) Percentage Cash and Short-Term Investments	0.000%
(7) Percentage Derivatives	0.000%
(8) Percentage Other Invested Assets	0.000%

NOTE 22 Events Subsequent The Company has evaluated events subsequent to this reporting period, and has determined that there were no significant events requiring recognition in the financial statements.

NOTE 23 Reinsurance

No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company does not have any retrospectively rated contracts or contracts subject to redetermination.

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

Not applicable

NOTE 26 Intercompany Pooling Arrangements

The Company is not part of a group or affiliated insurers that utilizes a pooling arrangement.

NOTE 27 Structured Settlements

Not applicable

NOTE 28 Health Care Receivables

Not applicable

NOTE 29 Participating Policies

All policies and contracts issued by the Company are non-participating.

NOTE 30 Premium Deficiency Reserves

The Company does not have accident and health or property and casualty contracts.

NOTE 31 Reserves for Life Contracts and Annuity Contracts No significant changes

- NOTE 32 Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics No significant changes
- NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics No significant changes

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

The Company had no deferred and uncollected life insurance premiums and annuity considerations as of March 31, 2021.

NOTE 35 Separate Accounts No significant changes

NOTE 36 Loss/Claim Adjustment Expenses

No significant changes

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1	Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?	Yes [] No [X]
1.2	If yes, has the report been filed with the domiciliary state?	Yes [] No []
2.1	Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?	Yes [] No [X]
2.2	If yes, date of change:	
3.1	Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer?	Yes [X] No []
3.2	Have there been any substantial changes in the organizational chart since the prior quarter end?	Yes [X] No []
3.3	If the response to 3.2 is yes, provide a brief description of those changes. Fig Partners, LLC, a subsidiary of Janney Montgomery Scott, LLC, was dissolved.	
3.4	Is the reporting entity publicly traded or a member of a publicly traded group?	Yes [] No [X]
3.5	If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.	
4.1	Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? If yes, complete and file the merger history data file with the NAIC.	Yes [] No [X]
4.2	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 2 3 Name of Entity NAIC Company Code State of Domicile	
5.	If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney- in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved?] No [X] N/A []
6.1	State as of what date the latest financial examination of the reporting entity was made or is being made.	12/31/2020
6.2	State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.	12/31/2015
6.3	State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).	10/07/2016
6.4 6.5	By what department or departments? Delaware Department of Insurance Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?] No [] N/A [X]
6.6	Have all of the recommendations within the latest financial examination report been complied with?] No [] N/A [X]
7.1	Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?	Yes [] No [X]
7.2	If yes, give full information:	
8.1	Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?	Yes [] No [X]
8.2	If response to 8.1 is yes, please identify the name of the bank holding company.	
8.3	Is the company affiliated with one or more banks, thrifts or securities firms?	Yes [X] No []

8.4 If 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	2	3	4	5	6	ĺ
Affiliate Name	Location (City, State)	FRB	000	FDIC	SEC	
Hornor, Townsend & Kent, LLC	Horsham, PA	NO	NO	NO	YES	ĺ
Janney Montgomery Scott, LLC	Philadelphia, PA	NO	NO	NO	YES	ĺ
Penn Mutual Asset Management, LLC	Horsham, PA	NO	NO	.NO	YES	ĺ

GENERAL INTERROGATORIES

	GENERAL INTERROGATORIE	3	
9.1	 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between persorelationships; (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting (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. 	onal and professional	Yes [X] No []
9.11	If the response to 9.1 is No, please explain:		
9.2 9.21	Has the code of ethics for senior managers been amended? If the response to 9.2 is Yes, provide information related to amendment(s).		Yes [] No [X]
9.3 9.31	Have any provisions of the code of ethics been waived for any of the specified officers? If the response to 9.3 is Yes, provide the nature of any waiver(s).		Yes [] No [X]
	FINANCIAL		
10.1 10.2	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? If yes, indicate any amounts receivable from parent included in the Page 2 amount:		
	INVESTMENT		
11.1 11.2	Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or oth use by another person? (Exclude securities under securities lending agreements.) If yes, give full and complete information relating thereto:		Yes [] No [X]
12.	Amount of real estate and mortgages held in other invested assets in Schedule BA:	\$	
13.	Amount of real estate and mortgages held in short-term investments:		
14.1	Does the reporting entity have any investments in parent, subsidiaries and affiliates?		
14.2	If yes, please complete the following:		
		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
	Bonds		\$
	Preferred Stock		\$
	Common Stock		\$107,842,611
	Short-Term Investments		\$ ¢
	All Other		\$8,679,215
	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)		\$116,521,826
	Total Investment in Parent included in Lines 14.21 to 14.26 above		\$\$
15.1 15.2	Has the reporting entity entered into any hedging transactions reported on Schedule DB? If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement.		
16.	For the reporting entity's security lending program, state the amount of the following as of the current statement date	2	
10.	16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.		\$

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

 16.3 Total payable for securities lending reported on the liability page.
 \$

...\$

16.3 Total payable for securities lending reported on the liability page.

GENERAL INTERROGATORIES

17. 17.1	offices, vaults or safety custodial agreement w Outsourcing of Critical	/ deposit boxes, v ith a qualified bar Functions, Custo	 Special Deposits, real estate, mo vere all stocks, bonds and other se hk or trust company in accordance dial or Safekeeping Agreements o requirements of the NAIC Financia 	ecurities, owno e with Section of the NAIC Fi	ed throughout th 1, III - General nancial Conditio	e current year Examination C n Examiners F	held pursuant to a onsiderations, F. landbook?	Yes	[X] No[
		1							
	BNY Mellon	Name of Cust	todian(s)	101 Barclay	C Street, New Yo	Custodian Addr rk, NY 10286	ess		
17.2	For all agreements that	it do not comply v	vith the requirements of the NAIC F	Financial Con	dition Examiner	s Handbook, p	rovide the name.		
	location and a comple		·				,		
	1 Name(Name(s) Location(s) Complete Explanation(s)							
17.3 17.4	If yes, give full information relating thereto:						r?	Yes	[] No [X
	1	dian	2 New Queste diere	Data	3		4		
	Old Custo	dian	New Custodian	Date	of Change		Reason		
17.5	make investment deci	sions on behalf of ccess to the inves	westment advisors, investment ma i the reporting entity. For assets that tment accounts"; "handle securit 1 n or Individual	at are manage ties"] 2	ed internally by				
	Penn Mutual Asset Ma	nagement, LLC		A					
			ed in the table for Question 17.5, do more than 10% of the reporting en					Yes	[] No [
			d with the reporting entity (i.e. desint aggregate to more than 50% of t					Yes	[] No [
17.6	For those firms or inditable below.	viduals listed in th	e table for 17.5 with an affiliation o	code of "A" (at	filiated) or "U" (unaffiliated), pr	ovide the information for th	e	
	1		2		:	3	4		5 Investment Management
	Central Registration		Norse of Firm on Individual		Lanal Fatta I				Agreement (IMA) Filed
	Depository Number		Name of Firm or Individual		Legal Entity I		Registered With Securities and Exchange		
			et Management, LLC				Commission		DS
18.1 18.2			urposes and Procedures Manual o					Yes	[X] No[
19.	a. Documentation security is not a b. Issuer or obligo c. The insurer has	necessary to per available. r is current on all an actual expect	eporting entity is certifying the follo mit a full credit analysis of the secu contracted interest and principal p ation of ultimate payment of all cor 5GI securities?	urity does not ayments. ntracted intere	exist or an NAI	C CRP credit ra	ating for an FE or PL	Yes	[] No [
20.	a. The security was b. The reporting er c. The NAIC Desig on a current priv d. The reporting er	s purchased prior tity is holding cap nation was derive ate letter rating h tity is not permitte	reporting entity is certifying the fol to January 1, 2018. ital commensurate with the NAIC d from the credit rating assigned b eld by the insurer and available for ed to share this credit rating of the PLGI securities?	Designation r by an NAIC Cl examination PL security w	eported for the s RP in its legal ca by state insurar ith the SVO.	security. apacity as a NF ace regulators.	RSRO which is shown	Yes	[] No [
21.	By assigning FE to a S FE fund: a. The shares were	Schedule BA non- e purchased prior	registered private fund, the reporti to January 1, 2019.	ng entity is ce	rtifying the follo	wing elements		100	
	c. The security had January 1, 2019 d. The fund only or e. The current repo	l a public credit ra predominantly ho orted NAIC Design	bital commensurate with the NAIC ting(s) with annual surveillance as olds bonds in its portfolio. nation was derived from the public	signed by an	NAIC CRP in its	s legal capacity	·		
	f. The public credit		nual surveillance assigned by an N						
	Has the reporting entit	y assigned FE to	Schedule BA non-registered privat	te funds that o	omplied with th	e above criteria	a?	Yes	[X] No[

8.2

GENERAL INTERROGATORIES

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

1.	d Accident Health Companies/Fraternal Benefit Societies: Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1
	1.1 Long-Term Mortgages In Good Standing	Amount
	1.11 Farm Mortgages	\$
	1.12 Residential Mortgages	\$
	1.13 Commercial Mortgages	\$
	1.14 Total Mortgages in Good Standing	\$
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	\$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	\$
	1.32 Residential Mortgages	\$
	1.33 Commercial Mortgages	\$
	1.34 Total Mortgages with Interest Overdue more than Three Months	\$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	\$
	1.42 Residential Mortgages	\$
	1.43 Commercial Mortgages	\$
	1.44 Total Mortgages in Process of Foreclosure	\$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	\$
	1.62 Residential Mortgages	
	1.63 Commercial Mortgages	
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	
2.	Operating Percentages:	
	2.1 A&H loss percent	
	2.2 A&H cost containment percent	
	2.3 A&H expense percent excluding cost containment expenses	
3.1	Do you act as a custodian for health savings accounts?	Yes [] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	
3.3	Do you act as an administrator for health savings accounts?	
3.4	If yes, please provide the balance of the funds administered as of the reporting date	
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of	
_	domicile of the reporting entity?	Yes [] No []
5.1	al Benefit Societies Only: In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [] No [] N/A [
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [] No []

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

	<u> </u>	•	Snowing All New Reinsurance Treaties - Current Year to Date						10
1 NAIC	2	3	4	5	6 Turno of	7 Turno of	8	9 Certified Reinsurer	10 Effective Date of Certified
Company Code	Number	Effective Date	Name of Reinsurer	Jurisdiction	Type of Reinsurance Ceded	Ceded	Type of Reinsurer	Rating (1 through 6)	Reinsurer
		03/01/2021	PartnerRe Life Reinsurnace Company of America	CT		AXXX	Author i zed		
74900 74900 87017	63-0483783 63-0483783 62-1003368 62-1003368	03/01/2021	PartnerRe Life Reinsurnace Company of America PartnerRe Life Reinsurnace Company of America SCOR Global Life USA Reinsurance Company of Delaware SCOR Global Life USA Reinsurance Company of Delaware	CT	YRT/I		Author i zed		
		03/01/2021	SCOR Global Life USA Reinsurance Company of Delaware	DE	YRT/I	AXXX	Authorized		
		03/01/2021	SCOR Global Life USA Reinsurance Company of Delaware	DE	YRT/I	0L	Authorized		L
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STATEMENT AS OF MARCH 31, 2021 OF THE The Penn Insurance and Annuity Company **SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

	C	urrent Year	To Date - Allocat	ted by States a		nana Orth			
		1	Life Cor	ntracts	Direct Business Only 4 5 6			7	
			2	3	Accident and Health Insurance Premiums,	-		-	
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts	
1.	AlabamaAL	L.							
2. 3.	Alaska AK Arizona	L							
3. 4.	Arizona AZ Arkansas AR	L	2,708,517 				2,708,517 		
5.	California CA	Ĺ							
6.	Colorado CO	Ļ	2,027,758				2,027,758		
7. 8.	Connecticut CT Delaware DF	L	4,696,949				4,696,949		
8. 9.	Delaware	L	2,887,423 				2,887,423 		
10.	Florida	р. 							
11.	Georgia GA	L	2,751,156				2,839,708		
12.	Hawaii HI	Ļ							
13. 14.	IdahoID IllinoisII	L	1,992,019 9,433,461				1,992,019 9,433,461		
14.	Indiana IN		1.804.105				9,433,461		
16.	Iowa IA	Ļ	1,505,307				1,505,307		
17.	KansasKS	L	1,094,952				1,094,952		
18.	Kentucky	Ļ							
19. 20.	Louisiana LA Maine MF	k I	1,084,969 249,438				1,234,969 		
20.	Maryland MD	L.							
22.	Massachusetts MA	L					3,245,510		
23.	Michigan MI	<u>L</u>	6,794,479				6,794,479		
24. 25.	Minnesota MN Mississippi MS	L	2,446,530				2,446,530		
25. 26.	Missouri MO	∟ I	1,428,284 1,218,967				1,428,284 1,218,967		
20.	Montana MT	È							
28.	Nebraska NE	L							
29.	Nevada	L	1,851,283				1,851,283		
30. 31.	New HampshireNH New Jersey	L							
31.	New Mexico	L							
33.	New York NY	N.		····· ,			3,621,562		
34.	North Carolina	Ļ	4,240,931				4,590,931		
35. 36.	North DakotaND OhioOH	L							
36. 37.	Oklahoma OK	⊢		1.086.565			3,947,866		
38.	Oregon OR	 L	467,371						
39.	Pennsylvania PA	L	9,257,748				9,804,880		
40.	Rhode Island	L	637,567	4 470 000					
41. 42.	South Carolina SC South Dakota SD	L	1,367,493 993,790	1, 173,660			2,541,153 993,790		
42.	Tennessee	⊾ L	2,251,528	513,458					
44.	Texas TX	L	14,666,380		[
45.	Utah UT	L	6,638,471				6,638,471		
46.	Vermont VT	L		07.450					
47. 48.	Virginia VA Washington WA	L	1,989,349 3,784,623				2,026,501 3,784,623		
49.	Washington WA West Virginia WV	ь. L							
50.	Wisconsin WI	L	1,849,340				1,849,340		
51.	Wyoming	<u>L</u>							
52. 53.	American Samoa AS Guam GU	NNNNN							
53. 54.	Guam	NN.							
55.	U.S. Virgin Islands VI	N.							
56.	Northern Mariana Islands MP	N							
57.	Canada	N							
58. 59.	Aggregate Other Aliens OT Subtotal	XXX .XXX							
90.	Reporting entity contributions for employee benefits			ד, טּדּט, ו וס					
	plans	XXX	-						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX							
92.	Dividends or refunds applied to shorten endowment		[
00	or premium paying period	XXX							
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX							
94.	Aggregate or other amounts not allocable by State	XXX							
95.	Totals (Direct Business)	XXX		4,549,716					
96. 97	Plus Reinsurance Assumed Totals (All Business)	XXX							
97 98.	Less Reinsurance Ceded	XXX 							
99.	Totals (All Business) less Reinsurance Ceded	XXX	180,432,658	4,549,716			184,982,374		
	DETAILS OF WRITE-INS			,,					
	Military APO/FPO	XXX							
58002. 58003.		XXX	·						
	Summary of remaining write-ins for Line 58 from	XXX							
	overflow page	XXX							
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	937				937		
9401.	Internal Replacements	XXX							
9402.									
9403.		XXX							
9498.	Summary of remaining write-ins for Line 94 from overflow page								
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line		·····						
(-) • · · ·	94 above)	XXX	296,540				296,540		
	e Status Counts: ensed or Chartered - Licensed Insurance carrier o								

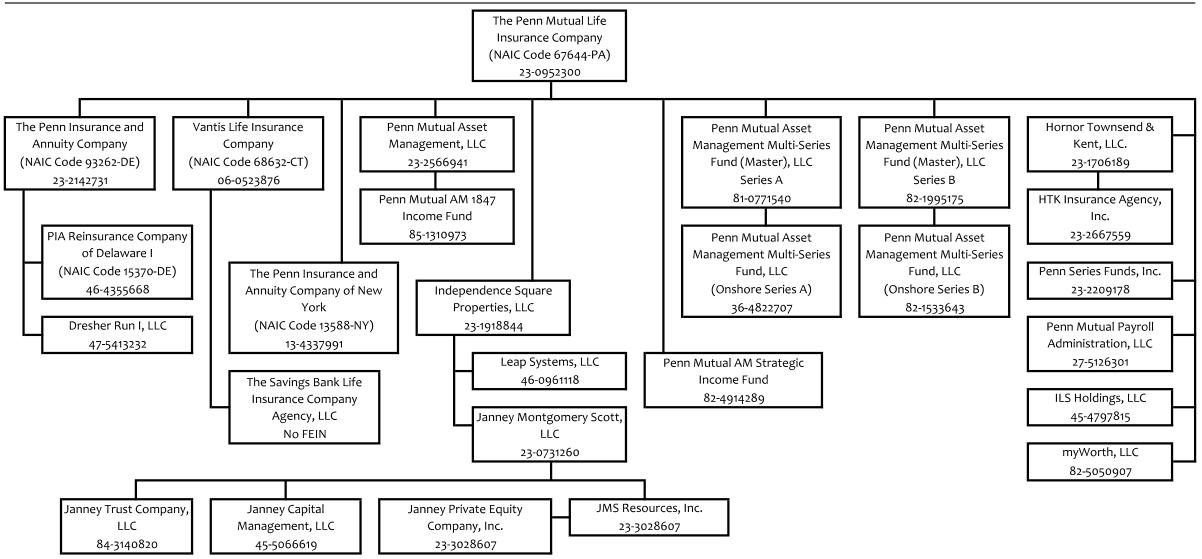
(a) Active Status Counts.
 L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG.
 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.
 N - None of the above - Not allowed to write business in the state.

R - Registered - Non-domiciled RRGs..... Q - Qualified - Qualified or accredited reinsurer.

...7

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

PART 1- ORGANIZATIONAL CHART



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

-															
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Туре	lf			
											of Control	Control			
											(Ownership,	is		ls an	
									Datation			-			
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.Ś. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
oouc	The Penn Mutual Life Insurance Company	Obuc	Number	ROOD	OIX	internationaly	Of / tilliates	uon	Entity	(Name of Entry/ erson)	Othery	lage		(1/13)	
0050	The Fermi mutual Life misurance company	67644	23-0952300				The Deve Matural Life Jaconson Company	PA	UDP					N	
	The Penn Mutual Life Insurance Company		23-0952300				The Penn Mutual Life Insurance Company	PA					The Penn Mutual Life Insurance Company	N	
0050	The Penn Mutual Life Insurance Company	00000	00 0110701					05	05		o	400,000	The Penn Mutual Life Insurance Company	V	
0850	T. D. H.A. I.I.'C.I	93262	23–2142731				The Penn Insurance and Annuity Company	DE	RE	The Penn Mutual Life Insurance Company	Ownership		T. D. N.J. 11'C 1	Ť	
	The Penn Mutual Life Insurance Company	15070											The Penn Mutual Life Insurance Company		
		15370	46-4355668				PIA Reinsurance Company of Delaware I	DE	DS	The Penn Insurance and Annuity Company	Ownership			Y	
	The Penn Mutual Life Insurance Company												The Penn Mutual Life Insurance Company		
			23-1706189				Hornor Townsend & Kent, LLC	PA	NIA	The Penn Mutual Life Insurance Company	Ownership			N	
	The Penn Mutual Life Insurance Company												The Penn Mutual Life Insurance Company		
			23-2667559				HTK Insurance Agency, Inc.	DE	IA	Hornor Townsend & Kent, LLC	Ownership			N	
	The Penn Mutual Life Insurance Company							1					The Penn Mutual Life Insurance Company	1	
			23-1918844				Independence Square Properties, LLC	PA	DS	The Penn Mutual Life Insurance Company	Ownership			N	
	The Penn Mutual Life Insurance Company		1										The Penn Mutual Life Insurance Company	1	
			23-2566941				Penn Mutual Asset Management, LLC	PA	NIA	The Penn Mutual Life Insurance Company	Ownership.			N.	
	The Penn Mutual Life Insurance Company						, , , , , , , , , , , , , , , , , , ,				·		The Penn Mutual Life Insurance Company		
. 0850			85-1310973				Penn Mutual AM 1847 Income Fund	PA	OTH	Penn Mutual Asset Management, LLC	Influence			N	1
	The Penn Mutual Life Insurance Company									· ····			The Penn Mutual Life Insurance Company		
. 0850	ine i enir nataar Erre inearanee eenpany		23-2209178				Penn Series Fund, Inc.	PA	NIA	The Penn Mutual Life Insurance Company	Ownership.	100.000	ine i enti mataar Erre inearanee eempany	N	
	The Penn Mutual Life Insurance Company		20 2200 110							The Four matual Erro mouranee company			The Penn Mutual Life Insurance Company		
0850	The Ferrir matual Erre mourance company		27-5126301				Penn Mutual Payroll Administration, LLC	PA	NIA	The Penn Mutual Life Insurance Company	Ownership.	100.000	The Ferrir matdar Erre modranee company	N	
	The Penn Mutual Life Insurance Company		27-3120301				Tenin watuar rayrorr Administration, LEC			The Fellin mutual Life Hisurance company	owner simp		The Penn Mutual Life Insurance Company		
0850	The Ferin Mutual Life Thsurance company		45-4797815				ILS Holdings. LLC	PA	NIA	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penin mutual Life moundance company	N	
	The Penn Mutual Life Insurance Company		40-4/9/010				ILS Hordings, LLC	FA	NIA	The Penn Mutual Life Insurance company	Owner ship		The Penn Mutual Life Insurance Company	N	
0050	The Penn Mutual Life Insurance Company		00 5050007				www.when.llo	PA	NUA	The Deep Mature Life Language Company	0	100,000	The Penn Mutual Life Insurance Company	N	
			82-5050907				myWorth, LLC	PA	NIA	The Penn Mutual Life Insurance Company	Ownership		T D N A L L C L O	N	
	The Penn Mutual Life Insurance Company												The Penn Mutual Life Insurance Company		
0850			23-0731260				Janney Montgomery Scott, LLC	PA	DS	Independence Square Properties, LLC	Ownership			N	
	The Penn Mutual Life Insurance Company												The Penn Mutual Life Insurance Company		
			46-0961118				Leap Systems, LLC	PA	DS	Independence Square Properties, LLC	Ownership			N	
	The Penn Mutual Life Insurance Company												The Penn Mutual Life Insurance Company		
0850			45-5066619				Janney Capital Management, LLC	PA	DS	Janney Montgomery Scott, LLC	Ownership			N	
	The Penn Mutual Life Insurance Company							l	_				The Penn Mutual Life Insurance Company		
			23-2159959				JMS Resources, Inc.	PA	DS	Janney Montgomery Scott, LLC	Ownership			N	
	The Penn Mutual Life Insurance Company		1										The Penn Mutual Life Insurance Company	1	
0850			84-3140820				Janney Trust Company, LLC	NH	DS	Janney Montgomery Scott, LLC	Ownership			N	
	The Penn Mutual Life Insurance Company							1					The Penn Mutual Life Insurance Company	1	
	· · · · ·		23-3028607				Janney Private Equity Company, Inc.	DE	DS	JMS Resources, Inc.	Ownership			N	
	The Penn Mutual Life Insurance Company		1										The Penn Mutual Life Insurance Company	1	
			47-5413232				Dresher Run I, LLC	DE	DS	The Penn Insurance and Annuity Company	Ownership			N	
	The Penn Mutual Life Insurance Company						Penn Mutual Asset Management Multi-Series			······································			The Penn Mutual Life Insurance Company		
			81-0771540	l			Fund (Master), LLC - Series A	PA	ОТН	The Penn Mutual Life Insurance Company	Influence			N	l1
	The Penn Mutual Life Insurance Company						Penn Mutual Asset Management Multi-Series			Penn Mutual Asset Management Multi-Series			The Penn Mutual Life Insurance Company		
	interest indeal 2110 modelando company		36-4822707				Fund LLC (onshore)	PA	отн	Fund (Master), LLC - Series A	Influence			N	1
	The Penn Mutual Life Insurance Company						Penn Mutual Asset Management Multi-Series						The Penn Mutual Life Insurance Company		1
			82-1995175				Fund (Master), LLC - Series B	PA	отн	The Penn Mutual Life Insurance Company	Influence		The shiring car Erro mourance company	N	1
0000	The Penn Mutual Life Insurance Company						Penn Mutual Asset Management Multi-Series	···· //		Penn Mutual Asset Management Multi-Series			The Penn Mutual Life Insurance Company		
	The rent mutual Life insurance company		82-1533643				Fund, LLC (onshore)	PA	0TH	Fund (Master), LLC - Series B	Influence		The rollin mutual Life insurance company	м	
0000	The Penn Mutual Life Insurance Company		02-1000043				runu, LLG (onstiore)	FA	vin	runu (master), LLC - Series D			The Penn Mutual Life Insurance Company		
0050	The Fenn Mutual Life Insurance Company		00 4014000				Dama Mutual, AM Otratagia, Jacons Frond	D/	0711	The Denn Mutual Life Lawrence Comm	Influence		The Ferm Mutual Life Insurance Company	A.	
0850	The Deep Mature Life Jaconsen C		82-4914289				Penn Mutual AM Strategic Income Fund	PA	DTH	The Penn Mutual Life Insurance Company	Influence		The Dama Mathead Life Jaconson of	N	
0050	The Penn Mutual Life Insurance Company	00000	00.0500070					OT				100,000	The Penn Mutual Life Insurance Company	v	
0850		68632	06-0523876				Vantis Life Insurance Company	CT	IA	The Penn Mutual Life Insurance Company	Ownership		TI D N I I I I I A	Y	
	The Penn Mutual Life Insurance Company						The Penn Insurance and Annuity Company of New						The Penn Mutual Life Insurance Company		
0850			13-4337991				York	NY	IA	The Penn Mutual Life Insurance Company	Ownership			IY	

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
											Туре	lf			
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Grou		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Cod		Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
	The Penn Mutual Life Insurance Company						The Savings Bank Life Insurance Company						The Penn Mutual Life Insurance Company		
0850							Agency, LLC	CT	NIA	Vantis Life Insurance Company	Ownership	100.000		N	
								1						1	

Asterisk	Explanation
1 Entity over which The Penn Mutual	Life Insurance Company has significant influence, but no ownership.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

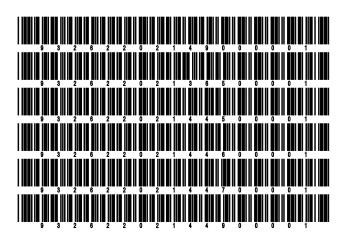
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required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

Explanation:

- 1.
- 2.
- 3.
- 4.
- ••
- 5.
- 7.

Bar Code:

- 1. Trusteed Surplus Statement [Document Identifier 490]
- 2. Medicare Part D Coverage Supplement [Document Identifier 365]
- 3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- 4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



STATEMENT AS OF MARCH 31, 2021 OF THE The Penn Insurance and Annuity Company OVERFLOW PAGE FOR WRITE-INS

			Current Statement Date				
		1	2	3	December 31		
				Net Admitted Assets	Prior Year Net		
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Admitted Assets		
2504.	Agent Receivables			1,263,047			
2505.	Other Assets						
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,270,941		1,270,941	1,571,13		

Additior	al Write-ins for Liabilities Line 25		
		1	2
		Current	December 31
		Statement Date	Prior Year
2504.	Other Liabilities		
2597.	Summary of remaining write-ins for Line 25 from overflow page	366,298	885,027

SCHEDULE A - VERIFICATION Real Estate

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted rying		
7.	Deduct current year's other than temporary impairment receiptized		
8.	Deduct current year's depreciation		
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

	Mortgage Loans	1	2
		Year to Date	Prior Year Ended December 31
1	Book value/recorded investment excluding accrued interest. December 31 of prior year		December of
י. כ	Cost of acquired:		
۷.	•		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and mortgage in est present and commitment est and the mortization of premium and mortgage in the set of the set		
9.	Total foreign exchange change in book value/recursed investment excaccrued_interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION nvoe

	Other Long-Term Invested Assets	1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		1,029,990
	2.1 Actual cost at time of acquisition 2.2 Additional investment made after acquisition	5,561,847	
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Total gain (loss) on disposals Deduct amounts received on disposals	2,868,756	
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value	(114,161)	
10.	Deduct current year's other than temporary impairment recognized		1,540,586
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	408,648,367	373,237,622

SCHEDULE D - VERIFICATION

2

.... 11,752,065

...(3,568,581)

...82,627,120

.1,284,922

5,405,040,178

5,677,373,345

Bonds and Stocks 1 Prior Year Ended Year to Date December 31 .5,405,040,178 4,642,850,190 Book/adjusted carrying value of bonds and stocks, December 31 of prior year ... 456,229,938 1,859,888,668 Cost of bonds and stocks acquired.2,511,542 Accrual of discount 2,069,171 Unrealized valuation increase (decrease) .2,205,173 Total gain (loss) on disposals .170,071,449 ..1,044,019,299 Deduct consideration for bonds and stocks disposed of ..20,840,082 Deduct amortization of premium Total foreign exchange change in book/adjusted carrying value . 9. Deduct current year's other than temporary impairment recognized ,228,874 Total investment income recognized as a result of prepayment penalties and/or acceleration fees ..5,677,373,3455,405,040,178 Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)

1.

2.

3.

4.

5.

6.

7.

8.

10.

11. 12.

13.

Deduct total nonadmitted amounts

Statement value at end of current period (Line 11 minus Line 12)

SCHEDULE D - PART 1B

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

	During the Current Quarter for		3	4	5	6	7	8
	Book/Adjusted		ů –	•	Book/Adjusted	Book/Adjusted	Book/Adjusted	Book/Adjusted
	Carrying Value	Acquisitions	Dispositions	Non-Trading Activity	Carrying Value	Carrying Value	Carrying Value	Carrying Value
NAIC Designation	Beginning of Current Quarter	During Current Quarter	During Current Quarter	During Current Quarter	End of First Quarter	End of Second Quarter	End of Third Quarter	December 31 Prior Year
······								
BONDS								
1. NAIC 1 (a)				(112,031,132)				3, 110, 685, 956
2. NAIC 2 (a)								1,800,276,695
3. NAIC 3 (a)		7,813,867	4,863,689					
4. NAIC 4 (a)		(78,195)		4,941,251				
5. NAIC 5 (a)		(37,059)		(2,512,454)	1,916,774			4,466,287
6. NAIC 6 (a)								
7. Total Bonds	5,207,478,978	442,197,358	167,256,320	(19,168,483)	5,463,251,533			5,207,478,978
PREFERRED STOCK								
PREFERRED STOCK								
8. NAIC 1		2,303,000						8,239,820
9. NAIC 2	40,688,317			(9,272)				40,688,317
10. NAIC 3				(62,400)				6,000,000
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock		12,665,400		(59,032)	67,534,505			54,928,137
15. Total Bonds and Preferred Stock	5,262,407,115	454,862,758	167,256,320	(19,227,515)	5,530,786,038			5,262,407,115

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

Schedule DA - Part 1 - Short-Term Investments **NONE**

Schedule DA - Verification - Short-Term Investments **NONE**

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	
2.	Cost Paid/(Consideration Received) on additions	41,454,412
3.	Unrealized Valuation increase/(decrease)	(35,681,614)
4.	SSAP No. 108 adjustments	
	Total gain (loss) on termination recognized	
6.	Considerations received/(paid) on terminations	
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	

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 to date 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 to date 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 n
- 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 ...
- 4.2 Less:

	4.21 Amount used to adjust basis of hedged item
	4.22 Amount recognized
	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)

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open ${\color{black}{N \mbox{ O } N \mbox{ E }}}$

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open **NONE**

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Va	Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14			
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance			
3.	Total (Line 1 plus Line 2)		175,546,502	
4.	Part D, Section 1, Column 6			
5.	Part D, Section 1, Column 7	(580,053,925)		
6.	Total (Line 3 minus Line 4 minus Line 5)		(1	
		Fair Value Check	K	
7.	Part A, Section 1, Column 16			
8.	Part B, Section 1, Column 13			
9.	Total (Line 7 plus Line 8)		233,504,870	
10.	Part D, Section 1, Column 9	1,022,688,243		
11.	Part D, Section 1, Column 10	(789, 183, 368)		
12	Total (Line 9 minus Line 10 minus Line 11)		(5	
		Potential Exposure C	heck	
13.	Part A, Section 1, Column 21			
14.	Part B, Section 1, Column 20			
15.	Part D, Section 1, Column 12			
16.	Total (Line 13 plus Line 14 minus Line 15)			

SCHEDULE E - PART 2 - VERIFICATION (Cash Equivalents)

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of cash equivalents acquired		2,061,061,649
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals		2,048,464,284
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	148,630,684	
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	148,630,684	217,898,823

Schedule A - Part 2 - Real Estate Acquired and Additions Made **NONE**

Schedule A - Part 3 - Real Estate Disposed **NONE**

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made **NONE**

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid **NONE**

SCHEDULE BA - PART 2

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

		°	20119 1011	I Invested Assets ACQUIRED AND ADL	1 1	U	1					
1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC							
					Designation,							
					NAIC							
					Designation							
					Modifier							
					and							
					SVO						Commitment	
					Admini-	Date	Type A	Actual Cost	Additional		for	
										A		D
CUSIP				Name of Vendor	strative	Originally		at Time of	Investment Made	Amount of	Additional	Percentage of
Identification	Name or Description	City	State	or General Partner	Symbol	Acquired	Strategy A	Acquisition	After Acquisition	Encumbrances	Investment	Ownership
000000-00-0	Atlas Venture Fund XI, L.P.	Cambridge	MA	Atlas Venture		06/30/2017	1					0.857
000000-00-0	Bessemer Venture Partners X, L.P.	Larchmont	NY	Bessemer Venture Partners		09/30/2018	1					0.108
000000-00-0	Frazier Life Sciences IX, L.P.	Menlo Park	CA	Frazier Healthcare Partners		10/31/2017	1					1.194
000000-00-0	Lightspeed Venture Partners XIII, L.P.	Menlo Park	CA	Lightspeed Venture Partners		03/01/2020	1					0.112
	Lightstone Ventures, L.P.	Boston		Lightstone Ventures		10/22/2013	1				217,219	1.983
000000-00-0	Longitude Venture Partners III, L.P.	Menlo Park	CA	Longitude Capital Management Co., LLC			1				.347,775	
	Menlo Ventures XIV. L.P.	Menlo Park	CA	Menlo Ventures							150.000	0.660
	Menlo Ventures XV. L.P.	Menlo Park	CA.	Menio Ventures		10/01/2020	1				2.400.000	0.750
	Omega Fund V, L.P.	Boston	MA	Omega Funds							.518,111	
	Shasta Ventures IV. L.P.	Menlo Park	CA	Shasta Ventures Management		10/10/2014	1		60.000		180.000	
	Summit Partners Venture Capital Fund IV-A, L.P.	Boston	MA	Summit Partners			1		202.800			0.309
	Trinity Ventures XII, L.P.	Menlo Park	CA	Trinity Ventures		10/31/2015	1				285.000	0.495
	Upfront Growth Fund I. L.P.	Los Angeles	CA	Upfront Ventures			1				629,585	
	Upfront V. L.P.	Los Angeles	CA	Upfront Ventures			1					1.085
	Upfront VI, L.P.	Los Angeles	CA	Upfront Ventures			1					0.511
	US Venture Partners XII. L.P.	Menlo Park	CA	U.S. Venture Partners		03/31/2018	1		312,500		2.875.000	1.539
	Venture Interests - Common Stock - Unaffiliated	monto i uni							2.027.410		11.848.223	XXX
	ABRY Advanced Securities Fund IV. L.P.	Boston	ΜΔ	ABRY Partners	1	07/04/0040						
		Boston Boston	MA MA			07/31/2018 01/31/2019	3					0.277 0.186
	ABRY Partners IX, L.P ABRY Senior Equity V, L.P	Boston Boston	ма МА	ABRY Partners ABRY Partners		12/01/2019					412.559	0. 186
		Boston	МА МА				····· 2					
	Ampersand 2018, L.P Apollo European Principal Finance Fund III, L.P	Boston Purchase	MA NV	Ampersand Capital Apollo Global Management, LLC		02/28/2018	3					0.650
		Purchase Waltham	NY MA			03/31/2017	······					0.000
	Battery Ventures XII Side Fund, L.P.	Waltham Waltham	MA MA	Battery Ventures Battery Ventures		01/31/2018						1.444 0.875
	Battery Ventures XIII Side Fund, L.P Brynwood Partners VIII L.P.	waltham Greenwich		Battery Ventures Brynwood Partners	·	03/01/2020 01/31/2018	3				4,029,200	
			CT NY	Brynwood Partners Dyal Capital Partners								0.308
		New York New York	NY NV			01/31/2018		110 000				0.083 0.022
			NY TX	Dyal Capital Partners		12/01/2020			05 700		1,890,000	
	EnCap Energy Capital Fund XI, L.P.	Houston	IX TX	EnCap Investments	·	01/31/2017	·				2,547,011	0.058
		Houston		EnCap Flatrock Midstream		08/31/2017						0.060
	Graham Partners IV, L.P.	Newtown Sqaure	PA	Graham Partners		07/31/2015						1.053
	Highbridge Specialty Loan Fund III LP	New York	NY	Highbridge Capital Management, LLC		05/06/2013						0.185
		New York	NY	MHR Fund Management LLC		06/27/2016	11				1,732,124	0.221
		Ewing	NJ	Miravast Asset Management, LLC		12/02/2017						1.010
		Philadelphia	PA	Patriot Capital Partners		11/01/2017	3					1.034
		Boston	МА	Summit Partners		02/28/2019			(134,399)			0.033
	3	New York	NY	Warburg Pincus		09/30/2018						0.040
	Venture Interests - Other - Unaffiliated							110,000	3,534,437		34,651,377	XXX
4899999. Total	- Unaffiliated							110.000	5.561.847		46,499,600	XXX
4999999. Total								,000	2,221,011		,,	XXX
5099999 - Total								110.000	5.561.847		46, 499, 600	XXX
2088888 - 10tal	3							110,000	5,561,847		46,499,600	~~~

SCHEDULE BA - PART 3

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

4	٥	Lastian	0											45	40	47	40	40	20
- T	2	Location		5	ю		8		4	in Book/Adju				15	16	17	18	19	20
		3	4					9	10	11	12	13	14					, I	1
							Book/			Current				Book/				, I	1
							Adjusted			Year's		Total	Total	Adjusted				1 I	1
							Carrying		Current	Other		Change in	Foreign	Carrying				1 I	1
							Value		Year's	Than	Capital-	Book/	Exchange	Value		Foreign		1 I	1
							Less	Unrealized		Temporary	ized		Change in	Less		Exchange		1 I	1
							Encum-		ciation) or	Impair-	Deferred		Book/	Encum-		Gain	Realized	Total	1
					Date							Carrying					Gain	Gain	Invest-
011015						D : 1	brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)			
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year		Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0		Menlo Park	CA	. Return of Capital	04/25/2013	03/30/2021												۱	
	Summit Partners Venture Capital Fund III-A,	-																, I	1
000000-00-0		Boston	MA	. Return of Capital	06/28/2012	01/26/2021													
	nt Venture Interests - Common Stock						71,993							71,993	71,993			ا <u>ا</u>	
000000-00-0		Boston	MA	. Return of Capital	08/10/2011	02/19/2021	2,930							2,930	2,930			I	
	Angel Oak Real Estate Investment Fund I,																	1 I	1
000000-00-0	L.P	Atlanta	GA	. Return of Capital	10/31/2017	03/30/2021												۲ I	
	Apollo European Principal Finance Fund III,		NV		00/01/00/7		150.001							150.001	150.001			, I	1
000000-00-0		Purchase	NY	. Return of Capital	03/31/2017	03/31/2021		•••••		•••••								r I	
000000-00-0	Avenue Europe Special Situations Fund III (U.S.), L.P.	New York	NY	Return of Capital	06/05/2015	02/19/2021	364.697								364.697			, I	1
00000-00-0	Beacon Capital Strategic Partners VII, L.P.	New TOTK		. Neturn or capital		02/ 19/ 202 1		•••••		•••••								J	
000000-00-0	Deacon capital strategic rattiers vii, L.r.	Boston	MA	. Return of Capital	10/20/2015													, I	1
000000 00 0	Beacon Capital Strategic Partners VIII, L.P.	D031011			10/ 20/ 2013													· •	
000000-00-0		Boston	MA	Return of Capital	10/31/2017	01/20/2021	375							375	375			, I	1
000000-00-0		Boston	MA	Return of Capital		01/15/2021								2,801				h	[
000000-00-0		New York	NY.	Return of Capital	01/31/2018	03/01/2021													
000000-00-0	EIF United States Power Fund IV, L.P.	Needham		Return of Capital														L	
000000-00-0	Highbridge Specialty Loan Fund III LP	New York	NY	Return of Capital	05/06/2013	03/05/2021								64 , 194				۱	
000000-00-0	NGP Natural Resources X, L.P.	Irving New York	TX	Return of Capital Return of Capital	01/27/2012	02/12/2021												۱	L
000000-00-0	Warburg Pincus Private Equity XI, LP	01/15/2021												<u>ا</u>					
2599999. Joi	nt Venture Interests - Other - Unaffilia		2,796,763							2,796,763	2,796,763			, 					
4899999. Tot	al - Unaffiliated		2.868.756							2.868.756	2.868.756			1					
4999999. Tot							,,							,,	,,			,	
5099999 - To							2,868,756			1				2.868.756	2,868,756			ł	
2000000 10							2,000,100		1	1	1	1	1	2,000,700	2,000,700	1	1		ı

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1				ong-Term Bonds and Stock Acquired During the Current Quarter				,	
	2	3	4	5	6	7	8	9	10
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					Number of		ļ	Paid for Accrued	Admini-
CUSIP			Date		Shares of		ļ	Interest and	strative
							ļ		
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
	INVIE MAE I POOL		01/25/2021	PERSHING & COMPANY		4.587.188	4,500,000	6,156	
							, ,		
0599999. Subtota	al - Bonds - U.S. Governments					4,587,188	4,500,000	6,156	XXX
544351-NE-5 CIT	ITY OF LOS ANGELES CA			PERSHING & COMPANY		5,702,800	5,000,000	67 900	1.C FE
				FTB/FIRST TENNESSEE					
	ITY OF TUCSON AZ		02/18/2021	FIB/FIRST TENNESSEE					1.E FE
2499999 Subtotal	al - Bonds - U.S. Political Subdivisions of States, Territories and Possess	ions				10,702,800	10.000.000	67.900	XXX
			00/05/0001						
	ALIFORNIA INFRASTRUCTURE & ECONOMIC DEV		03/05/2021	JPM SECURITIES-FIXED				t '	1.F FE
	ALIFORNIA STATEWIDE COMMUNITIES DEVELOP		01/15/2021	RBC CAPITAL MARKETS			2,000,000	·····	1.E FE
	AST VALLEY WATER DISTRICT		01/06/2021	PERSHING & COMPANY	1	4.032.925	3,970,000		
	REDDIE MAC MULTIFAMILY STRUCTURED PASS			VARIOUS		7,730,173		.22,556	
					• ••••••••••••••••••••••••••••••••		······		
	REDDIE MAC MULTIFAMILY STRUCTURED PASS		03/03/2021	CITIGROUP GLOBAL MKT			I	10,916	
3137FQ-K3-6 FRE	REDDIE MAC MULTIFAMILY STRUCTURED PASS		01/27/2021	PERSHING & COMPANY				·····	1.A
	REDDIE MAC MULTIFAMILY STRUCTURED PASS			PERSHING & COMPANY		4.335.547		2,249	1 A
							4 000 000		
	DOTHILL-EASTERN TRANSPORTATION CORRIDOR		01/27/2021	GOLDMAN SACHS & CO					2.B FE
	ENT STATE UNIVERSITY		02/18/2021	PERSHING & COMPANY		5,432,651	5, 175,000		1.E FE
54651T-BN-4 LOU	DUISIANA STATE TRANSPORTATION AUTHORITY		01/07/2021	WELLS FARGO SECS LLC				1	1.E FE
	ASSACHUSETTS PORT AUTHORITY		02/04/2021	NERBILL LYNCH PIERCE		2,000,000	2.000.000		1.C FE
	ETROPOLITAN GOVERNMENT NASHVILLE & DAVI		01/05/2021	CTGRP GLBL NKTS INC/					1.D FE
647753-MP-4 CIT	ITY OF NEW ORLEANS LA WATER SYSTEM REVE			VARIOUS			4,900,000	۲ '	1.C FE
	HO UNIVERSITY		02/22/2021	PERSHING & COMPANY	1	4.929.250			
	DUTH CAROLINA PORTS AUTHORITY			NERRILL LYNCH PIERCE	- [
			01/05/2021		•	1,353,485			
	NIVERSITY OF NORTH CAROLINA AT CHARLOTT			MERRILL LYNCH PIERCE					1.E FE
91476P-VH-8 UNI	NIVERSITY OF OKLAHOMA/THE			PERSHING & COMPANY				17 912	1.D FE
				· · · · · · · · · · · · · · · · · · ·					
	al - Bonds - U.S. Special Revenues					64,376,428	44,205,000	177,638	
001306-AC-3 AHS	HS HOSPITAL CORP		01/20/2021	GOLDMAN SACHS & CO				L	1.D FE
	LEXANDRIA REAL ESTATE EQUITIES INC			GOLDMAN SACHS & CO		4,979,400	5,000,000		2.A FE
	MAZON. COM INC			GOLDMAN SACIS & CO			5,000,000	104.479	
			02/17/2021						
	NUR EQUIPMENT FINANCE INC		02/23/2021	PERSHING & COMPANY			4,000,000		2.B PL
036752-AS-2 ANT	VTHEM INC	l	03/08/2021	JPM SECURITIES-FIXED				· · · · · · · · · · · · · · · · · · ·	2.B FE
	PLE INC		02/26/2021	CITIGROUP GLOBAL MKT		4.586.800	5,000,000		1.B FE
	SSENTIAL UTILITIES INC		03/22/2021	NORGAN STANLEY & CO					
05379B-AQ-0 AVI	VISTA CORP		03/12/2021	PERSHING & COMPANY			4,005,000		1.G FE
	ANLL RE-REMIC TRUST 2014-FRR5	1	01/22/2021	BANC/AMERICA SECUR.L	1				2.C FE
	ANK OF AMERICA CORP		03/26/2021	BARCLAYS CAPITAL FIX		5.386.600			1.F FE
					• • • • • • • • • • • • • • • • • • • •				
	ANK 2020-BNK27		03/31/2021	BANC/AMERICA SECUR.L		6,531,230			1.G FE
084664-CX-7 BER	ERKSHIRE HATHAWAY FINANCE CORP		01/05/2021	JPM SECURITIES-FIXED				L	1.C FE
11135F-BJ-9 BR0	ROADCOM INC		01/04/2021	MORGAN STANLEY & CO	1			1	2.C FE
	F HIPPOLYTA LLC		03/26/2021	BMOCM/BONDS					1.G FE
					• •••••••••••••••••••••••••••••••••				
	IGNA CORP		03/01/2021	JPM SECURITIES-FIXED		2,983,740			2.B FE
140501-AB-3 CAP	APITAL SOUTHWEST CORP			RAYMOND JAMES & ASSO		1,531,650			1.G PL
	ARRINGTON HOLDING CO LLC			PERSHING & COMPANY					2.B FE
	EVRON USA INC		01/06/2021	EXCHANGE OFFER					1.C FE
	ITIZENS FINANCIAL GROUP INC		02/11/2021	NON-BROKER TRADE, BO					2.B FE
20825C-BB-9 CON	DNOCOPHILLIPS			EXCHANGE OFFER			5,000,000		1.G FE
	DRPORATE OFFICE PROPERTIES LP		03/03/2021	WELLS FARGO SECS LLC		2,968,590	3,000,000		2.0 FE
					·				
	ATABANK ISSUER		02/24/2021	DEUTSCHE BANC/ALEX B		4,999,036			1.G FE
25278X-AR-0 DIA	IAMONDBACK ENERGY INC		03/18/2021	GOLDMAN SACHS & CO				L	2.C FE
	JKE ENERGY INDIANA LLC		02/17/2021	FTN FINANCIAL SECURI		3, 147, 449	3.015.000		1.F FE
	NTERGY MISSISSIPPI LLC			PERSHING & COMPANY					1.F FE
			02/03/2021						
	REMF 2020-K105 MORTGAGE TRUST		03/30/2021	BANC/AMERICA SECUR.L					2.B FM
			.01/20/2021	BANC/AMERICA SECUR.L			5,000,000		3.B FM
302975-BE-6 FRE	REME K-1512 MORTGAGE TRUST			JPM SECURITIES-FIXED			100.000		2.A FE
302975-BE-6 FRE 30298E-AQ-0 FRE	RENF K-1512 NORTGAGE TRUST								
302975-BE-6 FRE 30298E-AQ-0 FRE 30298M-AA-7 FRE	REMF 2019-K736 MORTGAGE TRUST		01/08/2021						
302975-BE-6 FRE 30298E-AQ-0 FRE 30298M-AA-7 FRE 30307T-AJ-2 FRE	REWF 2019-K736 MORTGAGE TRUST		01/08/2021 03/11/2021	SG AMERICAS SECURITI			2,890,000	4,486	2.C FE
302975-BE-6 FRE 30298E-AQ-0 FRE 30298M-AA-7 FRE 30307T-AJ-2 FRE	REWF 2019-K736 MORTGAGE TRUST		03/11/2021	SG AMERICAS SECURITI			2,890,000	4,486	2.C FE
302975-BE-6 FRE 30298E-AQ-0 FRE 30298M-AA-7 FRE 30307T-AJ-2 FRE 30308K-AC-5 FRE	REWF 2019-K736 MORTGAGE TRUST REWF 2018-K72 MORTGAGE TRUST REWF 2018-K85 MORTGAGE TRUST		03/11/2021	SG AMERICAS SECURITI	· · · · · · · · · · · · · · · · · · ·		2,890,000 7,786,000	4,486 25,653	2.C FE 2.C FE
302975-BE-6 FRE 30298E-AQ-0 FRE 30298M-AA-7 FRE 30307T-AJ-2 FRE 30308K-AC-5 FRE 30309J-AG-8 FRE	EUF 2019-K736 MORTGAGE TRUST EUF 2018-K72 MORTGAGE TRUST EUF 2018-K85 MORTGAGE TRUST EUF 2018-K85 MORTGAGE TRUST		03/11/2021 03/29/2021 03/31/2021	SG AMERICAS SECURITI SG AMERICAS SECURITI SG AMERICAS SECURITI			2,890,000 7,786,000 5,000,000	4,486 25,653 2,362	2.C FE 2.C FE 2.B FE
302975-BE-6	REWF 2019-K736 MORTGAGE TRUST REWF 2018-K72 MORTGAGE TRUST REWF 2018-K85 MORTGAGE TRUST	······	03/11/2021	SG AMERICAS SECURITI			2,890,000 7,786,000	4,486 25,653 2,362 8,917	2.C FE 2.C FE

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 2 3 4 5 6 7 8 9 100 Description Network L057 Description Description Person Description Person Per		-		SHOW AI	ong-Term Bonds and Stock Acquired During the Current Quarte					
Longenerative Longener	1	2	3	4	5	6	7	8	9	10
CLAD Decision Deci Decision Number of Address Number of States of Address Number of Address Numer of Address Number of Addres		_	-		_	-	-	-	-	
Loss Design Design Name of Vector N										NAIC
Number Part Process Desc Number of States of Part Process Number of States of Part Process										Designation
COSP Design Design Design Name of Vends Boot state Actual Cost Part Value Boot state Part Value										
Cup Description Descripion Description De										NAIC
Cup Description Descripion Description De										Designation
CLSP Instance Date Number of Location Number of Status Number of Sta										
USEP Des Name of Venor State of State Number of State Num										Modifier
Disple Date Date Number of South 4										and
Link Data Link Link Number of Strate 4										
DLGSP Description Doing Aduret Name of Ventor Shares of Ventor Prevent Description Description Add Pertor 64 3 trief Temperating 100 and										SVO
LOURD Date Date Name of Vencor Shares of Vencor Partial Control Description Descripion <thdescription< th=""> Des</thdescription<>						Number of			Daid for Appruad	Admini
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International Open and provide in the second of the second o	CUSIP			Date		Shares of			Interest and	strative
SPU-Line Corp All Sold Line Line <thline< th=""> Line Line <t< td=""><td></td><td>Description</td><td>E a mailana</td><td></td><td>Name of Vender</td><td></td><td>A stud O set</td><td>DevValue</td><td></td><td></td></t<></thline<>		Description	E a mailana		Name of Vender		A stud O set	DevValue		
Matheward Profe of A. Stronge A. Stronge <th< td=""><td>Identification</td><td>Description</td><td>Foreign</td><td>Acquired</td><td></td><td>STOCK</td><td>Actual Cost</td><td>Par value</td><td>Dividends</td><td>Symbol</td></th<>	Identification	Description	Foreign	Acquired		STOCK	Actual Cost	Par value	Dividends	Symbol
Imputed Imputed for an information A grand for an inf	35137L-AK-1	FOX CORP		02/16/2021	CITIGROUP GLOBAL MKT		3,365,650	2.500.000	8.906	2.B FE
Sidu-Form Sidu-Form <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>										
SUB3-64 Set Labora Control Contro Control Control			•••••							
SYMM-10 SYMM-10 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>										
SYMM-10 SYMM-10 <t< td=""><td>369604-BY-8</td><td>GENERAL ELECTRIC CO</td><td></td><td>02/01/2021</td><td>BK OF NY/MIZUHO SECU</td><td></td><td>5.771.150</td><td>5.000.000</td><td>55.583</td><td>2.A FE</td></t<>	369604-BY-8	GENERAL ELECTRIC CO		02/01/2021	BK OF NY/MIZUHO SECU		5.771.150	5.000.000	55.583	2.A FE
Setter										
GB14-50 INUMPLI FORCA LIP" 0 1.90.05 1.90.05 1.90.05 1.90.05 1.90.05 GB14-50 INUMPLI FORCA LIP" 0 4.90.05 4.90.05 4.90.05 4.90.05 9.9										
Starte LGM Marke LGM LGM Control Control LGM Control LGM LGM <thlgm< th=""> LGM<</thlgm<>										
debus debus <th< td=""><td>455434-BS-8</td><td>JINDIANAPOLIS POWER & LIGHT CO</td><td></td><td></td><td>PERSHING & COMPANY</td><td></td><td>1,371.275</td><td>1,165.000</td><td>3.498</td><td>1.F FE</td></th<>	455434-BS-8	JINDIANAPOLIS POWER & LIGHT CO			PERSHING & COMPANY		1,371.275	1,165.000	3.498	1.F FE
Bit CoP Mit CoP Bit CoP <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>										
MBSN-104 MSN 105 AF MARKET NG D D/D C P F MACK S (BD) 3.00 0.00 0.00 0.00 P F A MSN 200-00 MSN 200-00 D/D C D/D C </td <td></td>										
MBGEW-9 MUGLINP SIGLINP SIGLINP J. BOD M J. BOD										
MBGEW-9 MUGLINP SIGLINP SIGLINP J. BOD M J. BOD	459506-AE-1	INTERNATIONAL FLAVORS & FRAGRANCES INC		01/21/2021	FTN FINANCIAL SECURI					2.B FE
NBB-1-0 NB 3 DF - - <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>										
Biology Biology <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>										
SMDR-34 USENDLE 00 SMDR 4500 SMDR 4500 <th< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th<>										
SMDR-34 USENDLE 00 SMDR 4500 SMDR 4500 <th< td=""><td>501044-DQ-1</td><td>KROGER CO/THE</td><td></td><td>01/05/2021</td><td>U.S. BANCORP INVESTM</td><td></td><td></td><td></td><td></td><td>2.B FE</td></th<>	501044-DQ-1	KROGER CO/THE		01/05/2021	U.S. BANCORP INVESTM					2.B FE
PixPix-Pix UNX INC PixPixPixPix PixPixPixPix PixPixPixPixPixPixPixPixPixPixPixPixPixP									7 520	
Prisse-de USCI 07 PC/12/07										
SHSP-40 CREM CP CREM CP CREM CP CREM CP State CP										
BBBH-64 USBN 4541 IN 0 A 500 T	574599-BR-6	MASCO CORP			RBC CAPITAL MARKETS		1,999,640	2,000,000		2.B FE
BBBH-64 USBN 4541 IN 0 A 500 T	581557_BC_8	MCKESSON CORP.		03/24/2021	PERSHING & COMPANY		3 559 170	3,000,000	4 476	2 B FF
Selfs-3/-7 UNDERF 10P EX.13 F/00 ± 0.0.4 KT EX.13 F/00 ± 0.0										
BMM-P-1 W PF L V S. 60,000 I FF BMM-P-2 W PF L V S. 60,000 S. 50,000 I FF BMM-P-3 W PF L V S. 60,000 S. 70,000 I FF BMM-P-3 DULTME FNUE DUCTMIN FF LUM PAS S. 200,000 S. 70,000 I FF SMM-P-3 DULTME FNUE DUCTMIN FF LUM PAS S. 200,000 S. 70,000 I FF SMM-P-3 DULTME FNUE DUCTMIN FF LUM PAS S. 200,000 S. 70,000 I FF SMM-P-3 DULTME FNUE DUCTMIN FFL LUM PAS S. 200,000 I STE S. 200,000 I STE SMM-P-3 PMLE DUP S. MERINA S. 200,000 I STE S. 200,000										
CBMCH-0 PF #F 1 P CMC/0211 PF = 10 P S, 60, 30 S, 50, 000 1 F F CBMCH-0 SUMP FILES PROF.	594918-BU-7	MICROSOFT CORP		02/12/2021	CITIGROUP GLOBAL MKT					1.B FE
SMUSE FUNCTION REFLOYING REFLOYING REFLOY 0/1/2020 MURA REALYS OFTHE FUX 0/1/2020 MURA REALYS OFTHE FUX 0/1/2020 MURA REALYS OFTHE FUX 1/F STRDS-144 OVERT REFLOYING REFLOYI	62947A-AF-0	NP SPE X I P		03/03/2021	WELLS FARGO SECS LLC		5 497 304	5 500 000		
19359-4-9 Code#1 (UNIC FUNATION DUTCATOR MANDE AWES & 400 9.001.428 7.000.00 9.2.9.1 1.5.1 10730-6-4 Calleringe Picer (OP										
07/100-0-1 OutsThore From Corp DB/AUXIE PERMIN 2.50.00 2.00.00 7.08 1.2 AF 07/100-0-10 OutsThore From Corp DB/AUXIE PERMIN End of the AUXIE State 07/100-0-10 OutsThore From Corp DB/AUXIE PERMIN DB/AUXIE DB/AUXIE <thdb auxie<="" th=""> DB/AUXIE DB/AUXIE</thdb>										
DYTOG-4-0 OLETINGER PORES COP D/D/J COP	675553-AA-9	OCHSNER CLINIC FOUNDATION		02/03/2021	RAYMOND JAMES & ASSO					1.G FE
DYTOG-4-0 OLETINGER PORES COP D/D/J COP	677050-46-1	OGLETHORPE POWER CORP		03/24/2021	PERSHING & COMPANY		2 523 600	2,000,000	47 931	2 A FF
B888:0-9 OPULE ORP OPULE ORP DAV/2702 REL FARD SCUL 2.84:10 3.00.00 2.84:10 3.00.00 2.84:10 3.00.00 3.24 FE S058:0-1-0 MOUND COF PARENCA 2021-L MOUND COF PARENCA 2021-L S.071:00 3.12 FE S058:0-1-0 MOUND COF PARENCA 2021-L MOUND COF PARENCA 2021-L S.071:00 3.12 FE S058:0-1-0 MOUND COF PARENCA 2021-L MOUND COF PARENCA 2021-L S.071:00 3.12 FE S058:0-1-0 MOUND COF PARENCA 2021-L MOUND COF PARENCA 2021-L S.071:00 3.12 FE S058:0-1-0 SPRING MULTO FINANCE 110 MULTO FINANCE 110 2.85:10 1.87E S058:0-1-0 MULTO FINANCE 110 MULTO FINANCE 110 1.87E 5.00.00 1.87E S058:0-10 MULTO FINANCE 110 MULTO FINANCE 110 2.85:10 3.00.00 3.00 2.85:10 S010:0-00 MULTO FINANCE 110 MULTO FINANCE 110 2.00.00 3.00 2.85:17 S010:0-01 MULTO FINANCE 100 MULTO FINANCE 100 MULTO FINANCE 100 <td></td>										
BitStor/-I PAXALIN COP /F AMERICA BitStor/-IC BitStor/-IC <th< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th<>										
TSTM-6-6 Retry Coping Markatz Finworks Z Finwork	68389X-CB-9			03/22/2021	WELLS FARGO SECS LLC					2.A FE
TSTM-6-6 Retry Coping Markatz Finworks Z Finwork	695156-AV-1	PACKAGING CORP. OF AMERICA		02/22/2021	PERSHING & COMPANY		4 824 919	4 107 000	31 206	2 B FF
TBBBF-4 REGRENT HARM/CUT (VLS INC) D/2 / 202/42/CI BP PMIRLS SC COPP Add Sc Add										
TAKED SE BEODERY FUNITS C.2.998 3.000,00 1.4.FE S0054-4-3 7-ELEPH INC 0.017/2021 BRALLAYS CAPTIAL FIX 2.998 3.000,00 1.5.FE S1752-4-4-3 7-ELEPH INC 0.017/2021 BRALLAYS CAPTIAL FIX 2.998 3.000,00 1.5.FE S1752-4-4-3 7-ELEPH INC 0.017/2021 BRALLAYS CAPTIAL FIX 2.998 3.000,00 1.5.FE S1752-4-4-3 7-ELEPH INC 0.017/2021 BRALLAYS CAPTIAL FIX 2.998 3.000,00 1.5.FE S0152-10-4-3 ITEN INTERNATION 0.017/2021 BRALLAYS CAPTIAL FIX 2.998 3.000,00 3.000,20 1.5.FE S01521-0-4-3 ITEN INTERNATION 0.017/2021 BRALLAYS CAPTIAL FIX 2.991 3.500,00 3.000,00 3.000,20 2.8 FE S01621-0-4-4 ITEN INTERNATION FINCE LINE CAPTIAL FIX S01000 1.5 FE 5.000,000 5.000,000 3.000,20 2.8 FE S0122-0-2 S0113115521 S01000 S010000 1.5 FE 5.000,000 5.000,000 5.000,000 5.000,000										
80008-04-24 SHPHILE AUTION FINANCE LUD 0/15/2020 PUVP 0/15/2020 0/15/2020 SE FE 81728-04-05 SULEHR NO LIFRINI & EINS NO 0 0.01/25/2021 GED I SUSSE FIRIT 2.885.00 3.000.000 1.0 FE 84200-07-3 SULEHR NO LIFRINI & EINS NO 0 0.01/25/2021 GED I SUSSE FIRIT 3.699.00 1.0 FE 84200-07-3 SULEHR NO LIFRINI & EINS NO 0 0.01/25/2021 GED I SUSSE FIRIT 3.699.00 3.500.000 1.6 FE 90032-10-44 IT EN HOSS INFORMALING 0.01/15/2021 GED I SUSSE FIRIT 3.699.00 3.500.000 .0.500.000 </td <td></td>										
Based Ac-4 SPENIE AVIATION FINANCE LUD D1/15/2020 PAVP (115, 240)	78433L-AC-0	SCE RECOVERY FUNDING LLC			BARCLAYS CAPITAL FIX		2,999,849			1.A FE
9 7-42-EPH INC	803064-40-4	SAPPHIRE AVIATION FINANCE LITD		12/15/2020	ΡΔΥΙΡ			(115, 254)		5 B FF
Bal2d0-01-3 SUTTERN LL FORM LEISON 0. I.G. FE 90264-01-5 TTSN FORM SOL NM.										
90264-8-5 TYSN FOODS INC										
90352/H2-6-0 ITE AIL FND LENEED IP		SOUTHERN CALIFORNIA EDISON CO		01/05/2021			4,965,350			
90352/H2-6-0 ITE AIL FND LENEED IP	902494-BH-5	TYSON FOODS INC		01/22/2021	NATL FINANCIAL SERVI		6.951 800	5.000.000	83 583	2.B FE
191427-0-2 IUJDEENS BOTTS ALL INVEC INC 1.02/09/2021 FTN FINANCIAL SECAPIL 3.555 590 3.000.000 38.20 9 28 FE STORT-AK-6 INSDICTS INFORM ADDIDAL CBITER 0.2/09/2021 GLOBANDAL 5.001.000 5.000.000 5.000.000 16 FE STORT-AK-6 INSDICTS INFORM ADDIDAL CBITER 0.001/07.00 4.975 4.000 4.667 16 FE STORT-AK-6 INSDICTS INFORM ADDIDAL CBITER 0.001/07.00 4.677 16 FE STORT-AK-6 NERKIN ING 0.001/07.01 0.001/07.01 1.000 4.667 16 FE STORT-AK-6 NERKIN ING 0.001/07.02 PERSIN ING COMPAN 4.47.255 4.600.000 1.42.71 4.FE O1070-A6-0 ALIS DAS GLOB PHLDING ID D 0.02/07/2021 PERSIN ING COMPAN 7.500.000 7.500.000 2.80 2.8 FE O1070-A64-0 ALIBAS GROB PLCDING ID D 0.02/07/2021 PERSIN ING COMPAN 3.610.000 2.80 2.8 FE O1077-64-0 D 0.02/07/2021 VIA INDE MESIN STALLINAL ADDID 3.200.000										
International Science Display International Science Status Additional Science Status Additional Science Status										
97088_H8-4 III.11-KMINETON NEUCAL CRITER 5.000.000 5.000.000 1.F FE 97088_H8-4 NI SODSIN PORE AND LIGHT O 0.03/29/2021 FESHING & COMPANY 4.914_211 4.000.000 4.647 1.6 FE 98385-MH-8 XTO BERKY INC 0.03/29/2021 FESHING & COMPANY 1.980.002 1.980.002 1.980.002 1.980.002 1.660.00 3.610.000 3.610.000 3.610.000 2.8 FE 00107A-B-0 AMIC CLO 10TO D 0.02/29/2021 FESHING & COMPANY 3.610.000 2.8 FE 2.8 FE 00107A-B-0 AMIC CLO 10TO D 0.02/20/2021 ANIMERTS 3.000.000 2.8 FE 01007AB-B-1 AFEX ORD/F MULING ITO D 0.02/20/2021 ANIMERTS 3.000.000 2.8 FE 01007AB-M-1 AFEX ORD/F MULING ITO D 0.02/20/2021 ANIMERTS 3.000.000 2.8 FE 010690H-A-1 AFEX ORD/F HULING ITO D 0.02/20/2021 ANIMERTS 3.000.000 2.8 FE 05030H-22021 AFEX ORD/F HULING ITO D 0.02/20/2021 ANIMERTS										
97088_H8-4 III.11-KMINETON NEUCAL CRITER 5.000.000 5.000.000 1.F FE 97088_H8-4 NI SODSIN PORE AND LIGHT O 0.03/29/2021 FESHING & COMPANY 4.914_211 4.000.000 4.647 1.6 FE 98385-MH-8 XTO BERKY INC 0.03/29/2021 FESHING & COMPANY 1.980.002 1.980.002 1.980.002 1.980.002 1.660.00 3.610.000 3.610.000 3.610.000 2.8 FE 00107A-B-0 AMIC CLO 10TO D 0.02/29/2021 FESHING & COMPANY 3.610.000 2.8 FE 2.8 FE 00107A-B-0 AMIC CLO 10TO D 0.02/20/2021 ANIMERTS 3.000.000 2.8 FE 01007AB-B-1 AFEX ORD/F MULING ITO D 0.02/20/2021 ANIMERTS 3.000.000 2.8 FE 01007AB-M-1 AFEX ORD/F MULING ITO D 0.02/20/2021 ANIMERTS 3.000.000 2.8 FE 010690H-A-1 AFEX ORD/F HULING ITO D 0.02/20/2021 ANIMERTS 3.000.000 2.8 FE 05030H-22021 AFEX ORD/F HULING ITO D 0.02/20/2021 ANIMERTS	95709T-AK-6	EVERGY KANSAS CENTRAL INC			VARIOUS					1.F FE
1976826-8-2 IIISONSIN PRIER AND LIGHT CO 0.07/01/2021 PERSHING & COMPANY 4.491,211 4,100,000 44,667 1.6 FE 007687-8-F6 BELL CANDA A. .007/2/2021 PERSHING & COMPANY 4.497,255 4.600 .3,271 2.8 FE 001707-J-6-0 D. .02/01/2021 PERSHING & COMPANY 4.497,255 4.600 .2,881 2.8 FE 001707-J-6-0 D. .02/01/2021 PERSHING & COMPANY 7.500,000 .2,881 2.8 FE 001707-J-6-0 D. .02/01/2021 PENSHING & COMPANY 7.500,000 .2,881 2.8 FE 001708-JB-7-1 ALIBAR GROW HILDING ID D. .02/01/2021 PANDOD JMERS IA ASD 2.2500 3.250,000 .2,881 2.8 FE 005830-AL-7 AKEFY POINT IV CLO LID D. .02/01/2021 RAVIDING JMERS IA ASD 3.001,250 3.000,00 .2,8 FE .2,500,00 3.250,000 .2,8 FE .2,500,00 .2,8 FE .2,500,00 .2,8 FE .2,500,00 .3,700,000 .2,8 FE .2,500,000 .2,8 FE .2,500,000 <t< td=""><td></td><td>WILLIS-KNIGHTON MEDICAL CENTER</td><td> </td><td></td><td>GOLDMAN SACHS & CO</td><td></td><td></td><td></td><td></td><td></td></t<>		WILLIS-KNIGHTON MEDICAL CENTER			GOLDMAN SACHS & CO					
Jack Structure Image: Structure <tructure< th=""> Image: Structure</tructure<>									44 007	
IO728P-#F-6 BELL CANDA A. 0.07/22/021 PERSHING & COUPAW 00107U-B-0-0 ACIS CLO 2017-7 LTD D.										
IOT2RP-#F-6 BELL CANNON A. D072/7021 PERSHING & CUPIAN A comparison		. XTO ENERGY INC		03/29/2021			1,804,062			
001071-AG-0 ACIS GLO 2017- ITD D	0778FP-AF-6	BELL CANADA	A		PERSHING & COMPANY				3 971	2.A FE
00176/JeB-1 AMMC QL 0 16 LTD C 0/1/07/2021 PM SECURITIES-FIXED 7.500.000 7.500.000 2.4 FE 01609H-BA-9 ALIBABA GERUP HOLDING LTD D 0/2/07/2021 RAMINOD JAMES & ASSO 2.999.700 3.000.000 1.E FE 03756A-AN-7 APEX CREDIT CLO 2020 LTD D 0.2/07/2021 RAMINOD JAMES & ASSO 3.010.200 3.000.000 3.000.000 2.8 FE 05803H-AL-7 APEX CREDIT CLO 2020 LTD D 0.0/276/2021 RELS FARIO SCES LLC 3.011.200 3.000.000 3.000.000 2.8 FE 05601H-AL-3 BSPRT 2021-FL6 ISSLER LTD D 0.0/276/2021 RELS FARIO SCES LLC 3.750.000 3.750.000 3.750.000 2.8 FE 05875F-BG-1 BALLYROK QLO 2016-1 LTD D 0.0/1/2/2021 RAVINO JAMES & ASSO 2.8 FE 3.750.000 5.000.000 2.8 FE 07131X-BP-9 BATLA LIN ACU O VI L LTD D 0.0/1/2/2021 RAVINO JAMES & ASSO 3.600.000 5.000.000 2.8 FE 111021-AN-1 BHITI SH TELECOMMUNICATIONS PLC D 0.0/1/2/2021 RAVINO JAMES & ASSO </td <td></td> <td></td> <td>n</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>			n							
Integration ALIBABA GROUP PAUDING LTD D. 0.02/05/2021 VAIRIONS 03756A-AN-7 APEX CREDIT CLO 2020 LTD 0.02/01/2021 RAYMOND JAMES & ASSO 3.0250,000 .9,850 2.C FE 05563U-AL7-7 AVERY PIOINT IV CLO 1TD D. .02/01/2021 RAYMOND JAMES & ASSO .01/25/2021 WELLS FARO SECS LLC .01/25/2021 WELLS FARO SECS LLC .01/25/2021 WELLS FARO SECS LLC .03/15/2021 WELLS FARO SECS LLC .0.03/15/2021 WELLS FARO SECS LLC .0.03/15/2021 WELLS FARO SECS LLC .0.03/15/2021 WELLS FARO SECS LLC .0.00/00/00 .0.00			U							
Integration ALIBABA GROUP HULINS LTD. D.			D							
03756A-AN-7 APEX CREDIT CLO 2020 LTD 0. 0.02/01/2021 RAVIND JAILES & ASSO 3.250,000 3.250,000 2.9,635 2.C FE 05630H-AL-7 NVERV POINT IV CLO LTD D 0.01/25/2021 RBC CAPITAL MARKETS 3.3,000,000 620 2.B FE 05601H-AJ-3 BSPRT 2021-FLG ISSUER LTD D 0.03/15/2021 INELLS FARGO SECS LLC 3.500,000 2.B FE 05601H-AJ-3 BSPRT 2021-FLG ISSUER LTD D 0.03/15/2021 INELLS FARGO SECS LLC 3.750,000 3.750,000 2.B FE 05601H-AJ-3 BSPRT 2021-FLG ISSUER LTD D 0.03/15/2021 INELLS FARGO SECS LLC 3.750,000 3.750,000 2.B FE 05731X-BB-5 BALLYROCK CLO 2016-1 LTD D 0.1/02/2021 RAVINDO JAILES & ASSO 2.B FE 0731X-BB-5 BALTALION CLO VII LTD D 0.01/02/2021 RAVINDO JAILES & ASSO 2.B FE 0731X-BD-2 D 0.03/11/2021 PERSHING & COMPANY 2.8 FE 0731X-BD-2 D 0.03/26/2021 <td< td=""><td>01609W-BA-9</td><td>ALIBABA GROUP HOLDING LTD</td><td>D</td><td></td><td>VARIOUS</td><td>l</td><td></td><td>3.000.000</td><td></td><td>1.E FE</td></td<>	01609W-BA-9	ALIBABA GROUP HOLDING LTD	D		VARIOUS	l		3.000.000		1.E FE
DS363U-AL-7 AVERY POINT IV CL0 LTD D. .01/25/2021 RBC CAPITAL MARKETS			n						00 EDE	
D5601H-AE-4 BSPRT 2021-FL6 ISSUER LTD D. .0.3/15/2021 WELLS FARGO SECS LLC .0.3 .1.D FE 05601H-AJ-3 BSPRT 2021-FL6 ISSUER LTD D. .0.3/15/2021 WELLS FARGO SECS LLC .0.3 .3.750,000 .2.B FE 056075-BG-1 BALLYROCK (L0 2016-1 LTD D. .0.1/08/2021 PM SECURITIES-FIXED			P							
D5601H-AJ-3 BSPRT 2021-FL6 ISSUER LTD 0. 0.3/15/2021 WELLS FARGO SECS LLC 2.8 FE 05673F-BG-1 BALLYROX (0.2 016-1 LTD D. 0.1/08/2021 JPN SECORITIES-FIXED 2.8 FE 057375-BG-1 BALLYROX (0.2 016-1 LTD D. 0.1/02/2021 RAWINON JAIES & ASSO 2.8 FE 01/03/2021 JPN SECORITIES-FIXED D. 0.1/02/2021 RAWINON JAIES & ASSO 2.8 FE 111021-AN-1 BRITISH TELECOMUNICATIONS PLC D. 0.01/02/2021 RAWINON JAIES & ASSO 2.8 FE 24460-AN-2 DEERPATH CAPITAL CLO LTD D. 0.3/21/2021 RAWINON JAIES & ASSO 2.8 FE 24460-AN-2 DEERPATH CAPITAL CLO LTD D. 0.3/26/2021 RAWINON JAIES & ASSO 2.8 FE 24460-AN-2 DEERPATH CAPITAL CLO LTD D. 0.3/26/2021 RAWINON JAIES & ASSO 2.8 FE 24460-AN-2 DERPATH CAPITAL CLO LTD D. 0.3/26/2021 RAWINON JAIES & ASSO 2.8 FE 24460-AN-2 DERPATH CAPITAL CLO LTD <			U							
D5601H-AJ-3 BSPRT 2021-FL6 ISSUER LTD 0. 0.3/15/2021 WELLS FARGO SECS LLC 2.8 FE 05673F-BG-1 BALLYROX (0.2 016-1 LTD D. 0.1/08/2021 JPN SECORITIES-FIXED 2.8 FE 057375-BG-1 BALLYROX (0.2 016-1 LTD D. 0.1/02/2021 RAWINON JAIES & ASSO 2.8 FE 01/03/2021 JPN SECORITIES-FIXED D. 0.1/02/2021 RAWINON JAIES & ASSO 2.8 FE 111021-AN-1 BRITISH TELECOMUNICATIONS PLC D. 0.01/02/2021 RAWINON JAIES & ASSO 2.8 FE 24460-AN-2 DEERPATH CAPITAL CLO LTD D. 0.3/21/2021 RAWINON JAIES & ASSO 2.8 FE 24460-AN-2 DEERPATH CAPITAL CLO LTD D. 0.3/26/2021 RAWINON JAIES & ASSO 2.8 FE 24460-AN-2 DEERPATH CAPITAL CLO LTD D. 0.3/26/2021 RAWINON JAIES & ASSO 2.8 FE 24460-AN-2 DERPATH CAPITAL CLO LTD D. 0.3/26/2021 RAWINON JAIES & ASSO 2.8 FE 24460-AN-2 DERPATH CAPITAL CLO LTD <	05601H-AE-4	. BSPRT 2021-FL6 ISSUER LTD	D	03/15/2021	WELLS FARGO SECS LLC					1.D FE
D5875F-BG-1 BALLYROCK CLO 2016-1 LTD D. D1/08/2021 JPM SECURITIES-FIXED 2.8 FE 07131X-BB-9 BATTALION CLO VIL LTD D. 01/08/2021 RAYMOND JAIRES & ASSO 2.6 69,000 1.637 2.8 FE 111021-AH-1 BRITIALION CLO VIL LTD D. 03/11/2021 RAYMOND JAIRES & ASSO 3.606,301 2.669,000 1.637 2.8 FE 24460E-AN-2 DEERPATH CAPITAL CLO LTD D. 0.3/11/2021 PERSHING & COMPANY 3.660,300 3.600,000 48,503 1.4 FE 264400-AV-7 DERPATH CAPITAL CLO LTD D. 0.3/26/2021 RAYMOND JAIRES & ASSO 2.6 FE 2.4600-000 .6 400,000 .8 FE 1.4 FE 26440A-4C-6 EQUINOR ASA D. 0.3/26/2021 RAYMOND JAIRES & ASSO 2.6 FE 2.6 FE 29440M-AC-6 EQUINOR ASA D. 0.2/23/2021 SG AIREFILCAS SECURITI 2.6 FE 2.6			D							
07131X-BB-9 BATTALION CLO VII LTD D 0.1/22/2021 RAYMOND JAMES & ASSO 1.637 2.8 FE 111021-AN-1 BRITISH TELECOMMUNICATIONS PLC D 0.0/1/22/2021 PERSHING & COMPANY 3.503.990 3.235.000 48,503 2.8 FE 24460E-AN-2 DEERPATH CAPITAL CLO LTD D 0.0/1/22/2021 RAYMOND JAMES & ASSO 1.4 FE 262440-AV-2 DEERPATH CAPITAL CLO LTD D 0.0/26/2021 RAYMOND JAMES & ASSO 1.4 FE 262440-AV-2 DEPRPATH CAPITAL CLO LTD D 0.0/26/2021 RAYMOND JAMES & ASSO 1.4 FE 262440-AV-2 DEPRPATH APITAL CLO LTD D 0.0/2/29/2021 RAYMOND JAMES & ASSO 1.4 FE 262440-AV-2 DEVIDENTIAL CLO LTD D 0.0/2/29/2021 RAYMOND JAMES & ASSO 2.0 FE 29440MI-AC-6 EQUINOR ASA EQUINOR ASA 4.144,000 36,289 1.0 FE 67100H-BA-5 OZLM XIV LTD D 0.0/2/26/2021 PHI SECURITIES-FIXED 4.6501,406 4.625,000 19,155 2.C FE 75620R-AF-9 RECETTE CLO LTD D			D							
111021-AN-1 BRITISH TELECOMMUNICATIONS PLC D. .03/11/2021 PERSHING & COMPANY			υ							
111021-AN-1 BRITISH TELECOMMUNICATIONS PLC D 0.3/11/2021 PERSHING & COMPANY 24460-AN-2 DEEPPATH CAPITAL CLO LTD D 0.3/26/2021 RAYMOND JANES & ASSO 1.4 FE 262440-AN-7 DRYDH 49 SENIOR LOAN FUND D 0.3/26/2021 S AMBICAS SECURITI 5.0000 0.0 2.6 FE 29446M-AC-6 EQUINOR ASA D 0.2/23/2021 S AMBICAS SECURITI 0.0 0.2/23/2021 PERSHING & COMPANY 2.6 FE 29446M-AC-6 EQUINOR ASA D 0.2/23/2021 PERSHING & COMPANY 2.6 FE 3.00000 2.6 FE 29446M-AC-6 EQUINOR ASA D 0.2/23/2021 PERSHING & COMPANY 3.00000 2.6 CPE 67100H-BA-5 0.2LM XIV LTD D 0.2/26/2021 JPIN SECURITIES-FIXED 4.625,000 1.9 FE 75600P-AFF-9 RECET E CLO LTD D 0.2/26/2021 JPIN SECURITIES-FIXED 3.00000 3.0 CFE 80007R-AK-1 SAMUS CHINA LTD D 0.2/20/2021 EXCHINES CHINA EXCHINE OFER 3.00000 8.23 2.0 FE	07131X-BB-9	BATTALION CLO VII LTD	D	01/22/2021	RAYMOND JAMES & ASSO					2.B FE
24400E-AN-2 DEERPATH CLO LTD D. 0.3/26/2021 RAVINDU JAIRES & ASSO 1.A FE 264400-AU-7 DRYDEN 49 SENICR LOAN FUND D. 0.3/26/2021 RAVINDU JAIRES & ASSO 2.C FE 294400-AC-6 EQUINOR ASA D. 0.3/26/2021 RAVINDU JAIRES & ASSO 2.C FE 294400-AC-7 DRYDEN 49 SENICR LOAN FUND D. 0.02/23/2021 SECURITI 2.C FE 294400-AC-6 EQUINOR ASA D. 0.02/23/2021 SECURITI 2.C FE 67110H-BA-5 OZLM XIV LTD D. 0.02/26/2021 JPM SECURITIES-FIXED 4.625,000 1.9,155 75620R-AF-9 RECETTE CLO LTD D. 0.02/16/2021 BANC/AIRERICA SECURIT 2.C FE 0.0007R-AK-4 SANDS CHINA LTD D. 0.02/16/2021 BANC/AIRERICA SECURIT 2.C FE 0.0027/04/2021 C. D. 0.02/16/2021 BANC/AIRERICA SECURIT 2.C FE 0.0007R-AF-9 RECETTE CLO LTD D. 0.02/16/2021 BANC/AIRERICA SECURIT 2.C FE 0.0007R-AF-1 SANDS CHINA LTD D. <t< td=""><td>111021-AN-1</td><td>BRITISH TELECOMMUNICATIONS PLC</td><td>D</td><td></td><td>PERSHING & COMPANY</td><td></td><td></td><td>3 235 000</td><td>48 503</td><td>2 B FF</td></t<>	111021-AN-1	BRITISH TELECOMMUNICATIONS PLC	D		PERSHING & COMPANY			3 235 000	48 503	2 B FF
26244Q-AU-7 DRYDEN 49 SENIG LOAN FUND D. .03/29/2021 SG AMERICAS SECURITI 2. C FE 29440M-AC-6 EQUINDR ASA -			D							
29446M-AC-6 EQUINOR ASA 4, 144,000 36, 289 1.D FE 6710H-BA-5 0ZLM XIV LTD D 02/23/2021 PERSHING & COMPANY 36, 289 1.D FE 6710H-BA-5 0ZLM XIV LTD D 02/26/2021 JPIN SECURITIES-FIXED 4, 656, 059 4, 625, 000 19, 155 2.C FE 75620R-AF-9 RECETTE CLO LTD D 02/16/2021 BANC/AIMERICA SECUR.L 3.C FE 0007R-AK-1 SANDS CHINA LTD D 02/20/2021 EXCHINE OFFER 2.2 C FE			U							
67110H-BA-5 0ZLM XIV LTD 4,661,406 4,625,000 19,155 2. C FE 75620R-AF-9 RECETTE CLO LTD D 02/16/2021 BANC/AMERICA SECUR. L 3. C FE 80007R-AK-1 SANDS CHINA LTD 2,997,391 3,000,000 8,233 2. C FE			D							
67110H-BA-5 0ZLIX XIV LTD 4,661,406 4,625,000 19,155 2. C FE 75620R-AF-9 RECETTE CLO LTD D 02/16/2021 BANC/AMERICA SECUR. L 3. C FE 80007R-AK-1 SANDS CHINA LTD D 02/04/2021 EXCHANCE OFFER 3. C FE	29446M-AC-6	EQUINOR ASA	D	02/23/2021	PERSHING & COMPANY		4, 156, 059	4,144,000	36 289	1.D FE
75620R-AF-9 RECETTE CLO LTD 2,500,000 2,500,000 3.C FE 80007R-AK-1 SANDS CHINA LTD 0.02/16/2021 BANC/ANERICA SECUR L 3.C FE										
80007R-AK-1 SANDS CHINA LTD			υ							
80007R-AK-1SANDS CHINA LTD 2,997,3913.000,000 B,233 2.C FE			D							3.C FE
	80007R-AK-1	SANDS CHINA LTD	D	02/04/2021	EXCHANGE OFFER		2,997,391		8 233	2.0 FE
UNANTI U			D					1 000 000	F E00	2 C FF
	0000/N-AL-9		υ							4.V FE

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

			Long-Term Bonds and Stock Acquired During the Current Quarter	-			_	
1 2	3	4	5	6	7	8	9	10
								NAIC
								Designation,
								NAIC
								Designation
								Modifier
								and
								SVO
				Number of			Paid for Accrued	Admini-
CUSIP		Date		Shares of			Interest and	strative
Identification Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
80349B-BP-1 SARATOGA INVESTMENT CORP CLO 2013-1 LTD	Foreign		GOLDMAN SACHS & CO	SLUCK	3.672.250	Fai value	Dividends	2.0 FE
853254-AN-0 STANDARD CHARTERED PLC	D		CANTOR FITZGERALD &				2 375	2.8 FE
85917P-AB-3 STERIS IRISH FINCO UNLTD CO	DD	03/24/2021	JPM SECURITIES-FIXED		1,990,400	2,000,000		2.B FE
87241E-AG-0	D		RBC CAPITAL MARKETS		2.505.000	2,500,000		
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					362,530,946	336, 170, 746	1,499,479	XXX
8399997. Total - Bonds - Part 3					442, 197, 362	394,875,746	1,751,173	
8399998. Total - Bonds - Part 5					XXX	XXX	XXX	XXX
8399999. Total - Bonds					442, 197, 362	394,875,746	1,751,173	XXX
26441C-40-2		03/01/2021	RBC CAPITAL MARKETS			0.00		2.C FE
29364D-10-0 ENTERGY ARKANSAS LLC		02/22/2021	RBC CAPITAL MARKETS			0.00		1.F FE
92737L-20-9 VINEBROOK HOMES TRUST INC			RAYMOND JAMES & ASSO			0.00		2.C PL
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeel	mable Prefer	red			12,665,400	XXX		XXX
8999997. Total - Preferred Stocks - Part 3					12,665,400	XXX		XXX
8999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks					12,665,400	XXX		XXX
05465P-10-1 AXONICS MODULATION TECHNOLOGIES INC		03/04/2021	BANC/AMERICA SECUR.L	4,768.000				
37148K-10-0 GENERATION BIO CO		03/15/2021	BANC/AMERICA SECUR.L					
501575-10-4 KYNERA THERAPEUTICS INC		02/17/2021	BANC/AMERICA SECUR.L					
55910K-10-8 MAGENTA THERAPEUTICS INC		03/05/2021	BANC/AMERICA SECUR.L					
922436-10-8	T	03/30/2021	BANC/AMERICA SECUR.L					
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly	/ Traded				1,367,181	XXX		XXX
9799997. Total - Common Stocks - Part 3					1,367,181	XXX		XXX
9799998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX
9799999. Total - Common Stocks					1,367,181	XXX		XXX
9899999. Total - Preferred and Common Stocks					14,032,581	XXX		XXX
9999999 - Totals					456,229,943	XXX	1,751,173	XXX

SCHEDULE D - PART 4

		1	1									or During the Curren			i		1			
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted Carrying V	alue	16	17	18	19	20	21	22
										11	12	13 14	15							NAIC
												-	-							Desiq-
																				0
																				nation,
																				NAIC
												Total	Total							Desig-
																		Bond		nation
												Current Change ir								
												Year's Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
										Lines allocat			0			Dealized				
									Book/	Unrealized	Year's	Temporary Carrying		Carrying	Exchange			Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog- (11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
	Description						DenValue											0		
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized 13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	FDIC GUARANTEED NOTES TRUST 2010-S2		03/29/2021	PAYDOWN							(3)								07/29/2047 .	1.A
3617QC-SG-9	GINNIE MAE I POOL		03/01/2021	PAYDOWN							(552))					70	09/01/2041	1.A
36183R-N6-6	GINNIE MAE I POOL		03/01/2021	PAYDOWN							(737))						09/01/2037 .	1.A
362960-B-I-0	GINNIE MAE I POOL		03/01/2021	PAYDOWN															04/01/2039 .	1.A
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		03/01/2021	PAYDOWN			20,100		48.347		(722)			20, 100				2,122		1 A
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		03/01/2021	PAYDOWN		1,077,507	1,077,507	1, 128, 689	1,117,606		(40,099)			1,077,507					05/01/2054 .	1 4
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		03/01/2021	PAYDOWN							(5,496)								06/01/2034 .	1 1
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		03/01/2021	PAYDOWN							(1,088)							9,652	01/01/2056 .	1.A
	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		03/01/2021	PAYDOWN							(4,633)	(4,633)						08/01/2060 .	1.A
805649-AA-8		D	01/29/2021	SINKING PAYMENT														2,206	10/29/2021 .	1.A
0599999. S	ubtotal - Bonds - U.S. Governments					1,697,889	1,697,889	2,648,127	2.074.837		(52,598)	(52,598)	1.697.889				75, 139	XXX	XXX
	AMERICAN MUNICIPAL POWER INC		02/15/2021	CALL 100							(,,	(1-)11	<i>.</i>						. 02/15/2050 .	1.F FE
	CALIFORNIA HOUSING FINANCE		03/04/2021	CALL 100																
	FREDDIE MAC GOLD POOL		03/01/2021	PAYDOWN															05/01/2023 .	1.4
																•••••				
	FREDDIE MAC GOLD POOL		03/01/2021	PAYDOWN		7,770	7,770	7,715	7,765		6			7,770		•••••			06/01/2023 .	1.A
	FREDDIE MAC POOL		03/01/2021	PAYDOWN		2,551,664	2,551,664	2,621,037			(52,256)			2,551,664					04/01/2050 .	1.A
	FREDDIE MAC POOL		03/01/2021	PAYDOWN		9,014,499	9,014,499	9,310,287	9,270,419		(255,920)			9,014,499					08/01/2050 .	
3136AT-X2-5	FANNIE MAE-ACES		03/01/2021	PAYDOWN							(197))						07/01/2028 .	1.A
	FANNIE MAE REMICS		03/01/2021	PAYDOWN		7,979,387	7,979,387	8, 181,009			(158,015))	7,979,387				37.904	09/01/2042 .	
	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		.03/01/2021	PAYDOWN		, · · · · · ·	,,.		2.065		(388)			,,.				814		1.A
	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		03/01/2021	PAYDOWN							(692)									
	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		03/01/2021	PAYDOWN							(032)									
			03/01/2021								(243)									1 A
	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	•••••		PAYDOWN												• • • • • • • • • • • • • • • • • • • •			01/01/2023 .	
	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		03/01/2021	PAYDOWN					4,635		(157)	(157							10/01/2023 .	1.A
	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		03/01/2021	PAYDOWN				10,043			(105)								01/01/2024 .	1.A
	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		01/01/2021	MATURITY							(10 , 766)							15,737	01/01/2021 .	1.A
3137BB-BE-9	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		03/01/2021	PAYDOWN					5,559		(173))						03/01/2024 .	1.A
3137BH-XK-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		03/01/2021	PAYDOWN							(247))						01/01/2025 .	1.A
	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		03/01/2021	PAYDOWN							(863))					1.730	08/01/2025 .	1.A
	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		03/01/2021	PAYDOWN							(234)									1 A
	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		03/01/2021	PAYDOWN							(201)								01/01/2026 .	1 4
	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		03/01/2021	PAYDOWN							(139)								08/01/2026 .	1 A
	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		03/01/2021	PAYDOWN							(111)								08/01/2026 .	1.A
	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		03/01/2021	PAYDOWN				8,195	3,917		(154)							16	04/01/2024 .	
	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		03/01/2021	PAYDOWN					7,382		(231)								07/01/2024 .	1.A
	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		03/01/2021	PAYDOWN				4,496	3,035		(38)								07/01/2027 .	1.A
	FREDDIE MAC MULTIFAMILY STRUCTURED PASS		03/01/2021	PAYDOWN					2,554		(29))					69	. 11/01/2027 .	1.A
	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	1	03/01/2021	PAYDOWN							(25)							71	06/01/2028 .	1.A
	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	1	03/01/2021	PAYDOWN							(11)							38	08/01/2028 .	1.4
	FREDDIE MAC MULTIFAMILY STRUCTURED PASS			PAYDOWN				1.669	1,488		(13)									1 4
	FANNIE MAE POOL		03/01/2021	PAYDOWN		29.126	29.126	28.962	29.030		(13) 95			29.126				436		1 A
												90								
	FANNIE MAE POOL		03/01/2021	PAYDOWN		1,863	1,863	1,812										16	07/01/2023 .	1.A
	FANNIE MAE POOL		03/01/2021	PAYDOWN														1	05/01/2023 .	1.A
	FANNIE MAE POOL		03/01/2021	PAYDOWN		241					1							2	05/01/2047 .	1.A
	FANNIE MAE POOL		03/01/2021	PAYDOWN		72	72	71	72			·····		72				1	05/01/2047 .	1.A
	FANNIE MAE POOL		03/01/2021	PAYDOWN		475					2							5	06/01/2047 .	1.A
31414E-2V-5	FANNIE MAE POOL		03/01/2021	PAYDOWN															07/01/2023 .	1.A
	FANNIE MAE POOL		03/01/2021	PAYDOWN					.336		1	1		.337				3	.04/01/2023	1.A
	FANNIE MAE POOL		03/01/2021	PAYDOWN						[1	1						4		1.4
	FANNIE MAE POOL		03/01/2021	PAYDOWN							[·····'	'							03/01/2023 .	1.A
	FANNIE MAE POOL		03/01/2021	PAYDOWN															03/01/2023 .	1 A
											^									
	FANNIE MAE POOL		03/01/2021	PAYDOWN			1,354	1,316	1,351					1,354				/	04/01/2023 .	
	FANNIE MAE POOL		03/01/2021	PAYDOWN		341					1	1						3	.03/01/2023 .	1.A
	FANNIE MAE POOL	<u> </u>	03/01/2021	PAYDOWN		138												1		

					SHOW AILED	ng-renn be					Jispuseu (Ji Duning t		antei							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Value		16	17	18	19	20	21	22
	-	Ŭ		5	° °	•	Ũ	Ũ		11	12	13	14	15							NAIC
										11	12	15	14	15							
																					Desig-
																					nation,
																					NAIC
													Total	Fotal							Desig-
																			D I		
												Current	Change in Fo	oreign					Bond		nation
												Year's	Book/ Exc	change	Book/				Interest/		Modifier
									Dalaa Vaaa		0					E e e e i e e				04-4-4	
									Prior Year		Current	Other Than	Adjusted Cha		Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying E	Book C	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of										Value at	Gain	Gain	Total Gain	Received		Admini-
					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value /Ac							tractual	
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Ca	arrying D	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized			Date	Disposal	Disposal	Disposal	Year	Date	Symbol
		eign			SIUCK					(Declease)	Accretion	nizeu	13) 1	alue		Dispusai	Dispusai	Dispusai	i cai		Symbol
31415C-ND-5	FANNIE MAE POOL		03/01/2021 .	PAYDOWN							1									.05/01/2023	1.A
31415P-AE-8	FANNIE MAE POOL		03/01/2021	PAYDOWN									1						3	.06/01/2023	1.A
31415P-AR-9	FANNIE MAE POOL		03/01/2021 .	PAYDOWN			632				1		1						5	.06/01/2023	1 4
31415P-WA-2	FANNIE MAE POOL		03/01/2021 .	PAYDOWN			222		222		4		4		222					.07/01/2023	1 A
												•••••	······ ····						·····4		
	FANNIE MAE POOL	. [03/01/2021 .	PAYDOWN		156							h							.07/01/2023	1.A
	FANNIE MAE POOL		03/01/2021 .	PAYDOWN							1		t						2	.06/01/2023	1.A
31418D-UA-8	FANNIE MAE POOL	. [03/01/2021 .	PAYDOWN		1,036,051	1,036,051	1,070,208	1,069,085		(33,034)		(33,034)	I	1,036,051			L		. 10/01/2040	
	PANHANDLE ECONOMIC DEVELOPMENT CORP	1	.01/15/2021	CALL 100				36.323		1	1.626		1.626	· [38.062					.07/15/2048	1.E FE
	SOUTH CAROLINA STUDENT LOAN CORP	-	01/13/2021 .	PAYDOWN																10/27/2036	1.A FE
		• • • • • • • •															/000 00-	(000,007)			
	UNIVERSITY OF MICHIGAN		03/10/2021 .	. PERSHING & COMPANY		4,867,550	5,000,000	5, 172,800	5, 170, 404		(757)		(757)		5,169,647		(302,097)	(302,097)		.04/01/2050	1.A FE
3199999	Subtotal - Bonds - U.S. Special Rever	nues				25,980,359	26,112,809	27,939,741	26,933,614		(505,756)		(505,756)	I —	26,282,456		(302,097)	(302,097)	183.570	XXX	XXX
		1000	01/05/0001	DAVDOWN							4,344		4,344				(002,001)	(002,007)		.10/25/2024	
			01/25/2021 .	PAYDOWN						• • • • • • • • • • • • • • • • • • • •		•••••									1.F FE
01879N-AA-3	ALLIANCE RESOURCE OPERATING PARTNERS LP		03/16/2021 .	. UBS SECURITIES LLC		1,887,500	2,000,000	2, 105,000	2,064,043		(5,001)		(5,001)		2,059,042		(171,542)	(171,542)		.05/01/2025	4.A FE
023766-AD-0	AMERICAN AIRLINES 2013-1 CLASS B PASS TH		01/15/2021 .	MATURITY							(14)		(14)							.01/15/2021	4.B FE
02376Y-AA-5	AMERICAN AIRLINES 2016-1 CLASS B PASS TH		01/15/2021 .	. SINKING PAYMENT											233,473					.01/15/2024	4.B FE
02377B-AA-4	AMERICAN AIRLINES 2015-2 CLASS A PASS TH		03/22/2021	SINKING PAYMENT			47,378								47,378					.09/22/2027	3.A FE
												•••••									
048677-AH-1	ATLANTIC MARINE CORPS COMMUNITIES LLC		02/15/2021 .	. SINKING PAYMENT		53, 111					1,871		1,871							.02/15/2048	3.B FE
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE PUERTO RICO		03/31/2021 .	. SINKING PAYMENT							1,499		1,499							.06/30/2035	2.C FE
05523E-AC-0	BAMLL COMMERCIAL MORTGAGE SECURITIES TRU		01/01/2021 .	PAYDOWN			6,000,000		5,995,919		4.081		4,081		6,000,000					.02/01/2048	1.A FM
	BX COMMERCIAL MORTGAGE TRUST 2019-XL		.03/15/2021	PAYDOWN							630		630							.10/15/2036	1.D FM
				PAYDOWN																	
	BANK 2019-BNK16		03/01/2021 .						4, 148	•••••		•••••	(47)							.02/01/2052	1.A FE
	BANKERS HEALTHCARE GROUP SECURITIZATION		03/17/2021 .	. PAYDOWN							104		104							.09/17/2031	1.C FE
11043H-AA-6	BRITISH AIRWAYS 2018-1 CLASS A PASS THRO		03/20/2021 .	SINKING PAYMENT																.09/20/2031	2.B FE
	BUNKER HILL LOAN DEPOSITARY TRUST 2019-2		.03/01/2021	PAYDOWN		713,881	713,881				(14,025)		(14,025)		713.881					.07/01/2049	1.D FM
	BUNKER HILL LOAN DEPOSITARY TRUST 2019-3		02/01/2021 .	PAYDOWN							(8,936)		(8,936)								1.A FM
											(0,930)		(0,930)								
	CFCRE COMMERCIAL MORTGAGE TRUST 2011-C1		03/01/2021 .	PAYDOWN															5,305	.04/01/2044	1.D FM
	CFCRE COMMERCIAL MORTGAGE TRUST 2016-C7		03/01/2021 .	. PAYDOWN							(380)		(380)							12/01/2054	1.A FE
12532C-BE-4	CFCRE COMMERCIAL MORTGAGE TRUST 2017-C8		03/01/2021 .	PAYDOWN					5,446		(97)		(97)							.06/01/2050	1.A FE
12558T-AC-1	CIM TRUST 2019-J2		.03/01/2021	PAYDOWN		1,798,874	1,798,874	1,822,791	1,808,417		(9,543)		(9,543)		1,798,874					10/01/2049	1.D FM
12592K-BD-5	COMM 2014-UBS5 MORTGAGE TRUST		03/01/2021 .	PAYDOWN					6.685		(155)		(155)							.09/01/2047	1.A FE
						404 000	404 000				(133)				404 000						
	CSMLT 2015-1 TRUST	· [· · · · · · ·	03/01/2021 .	PAYDOWN			401,308						(4,037)		401,308					.05/01/2045	1.D FM
	COMM 2016-COR1 MORTGAGE TRUST		03/01/2021 .	PAYDOWN							(130)		(130)							10/01/2049	1.A FE
	COMM 2017-COR2 MORTGAGE TRUST		03/01/2021 .	PAYDOWN					5,626		(75)		(75)	 						.09/01/2050	1.A FE
	CSAIL 2015-C1 COMMERCIAL MORTGAGE TRUST	.1	03/01/2021 .	PAYDOWN		l	L			L	(255)	l					L	L		.04/01/2050	1.A FE
	CSMLT 2015-2 TRUST		03/01/2021	PAYDOWN		185.967	185.967	190.500	187.565		(1.598)		(1,598)		185.967					.08/01/2045	1.D FM
		• • • • • • • • •		PAYDOWN																	1.D FM
	CSMC TRUST 2015-3		03/01/2021 .												257,673			•••••		.03/01/2045	
	CSMC TRUST 2018-J1	. [03/01/2021 .	PAYDOWN							2, 138	·····	2, 138	·····	762,437					.02/01/2048	1.D FM
12665U-AA-2	CVS PASS-THROUGH TRUST SERIES 2013		03/10/2021 .	. SINKING PAYMENT							(2,934)		(2,934)							.01/10/2036	2.B FE
12677#-AA-1	CVS CAREMARK CORP	1	03/15/2021 .	SINKING PAYMENT		6.498	6.498	.6,498		L	l				.6.498				.59	.01/15/2040	2.B
13466*-AA-8	CAMPUSPARC LP 5.138 31DEC43		12/31/2020	CALL 100																	2.B PL
16159W-AF-1		-1	03/01/2020	PAYDOWN				1.080.178	1,070,064		(2.892)		(2,892)		1.067.172				6.558		1.D FM
	CHASE HOME LENDING MORTGAGE TRUST 2019-1					1,067,172									1,067,172					.03/01/2050	
17291E-BB-6	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016		03/01/2021 .	. PAYDOWN					6, 125		(141)		(141)							12/01/2049	1.A FE
17321L-AE-9	CITIGROUP MORTGAGE LOAN TRUST 2013-J1		03/01/2021 .	PAYDOWN											212,232				1, 193	10/01/2043	1.D FM
	CITIGROUP MORTGAGE LOAN TRUST 2014-J2	.1	03/01/2021	PAYDOWN		238,956	238,956				(1,567)		(1,567)	I	238,956					.11/01/2044	1.D FM
17323T-AF-7	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2		03/01/2021	PAYDOWN							(1,029)		(1,029)		114.323					.01/01/2053	1.D FM
		1				114,023															
17325D-AJ-2	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016		03/01/2021 .	PAYDOWN				19,343			(232)		(232)							10/01/2049	1.A FE
17326D-AJ-1	CITIGROUP COMMERCIAL MORTGAGE TRUST 2017		03/01/2021 .	. PAYDOWN				8,273	5,550		(74)		(74)	·····						.09/01/2050	1.A FE
174610-AL-9	CITIZENS FINANCIAL GROUP INC	1	02/11/2021 .	NON-BROKER TRADE, BO				2,555,332	2,578,968						2.579.509		(5,503)	(5,503)		.07/01/2024	2.B FE
19458L-BD-1	COLLEGIATE FUNDING SERVICES EDUCATION LO		03/29/2021	PAYDOWN																12/28/2037	1.E FE
20605P-AJ-0	CONCHO RESOURCES INC		02/08/2021 .	EXCHANGE OFFER		6,570,500		5,034,600									1,537,580	1,537,580		.10/01/2047	1.F FE
		1								·	(5)		(5)	····· ····			1,037,080	1,037,080			
209115-A*-5	CONSOLIDATED EDISON IN 8.71 30JUN22		12/31/2020 .	. CALL 100		14,485	14,485	14 , 485	14,485				·····		14,485					.06/30/2022	1.G
22100*-AA-1	CORVIAS CAMPUS LIVING - 5.3 01JUL50		01/01/2021 .	. SINKING PAYMENT		9,215	9,215	9,215	9,215						9,215					.07/01/2050	2.C PL
233046-AF-8	DB MASTER FINANCE LLC	1	02/20/2021	PAYDOWN						L	l			I							2.B FE
	DELTA AIR LINES 2007-1 CLASS B PASS THRO	1	02/10/2021	SINKING PAYMENT						[(1.229)	[(1,229)					[.08/10/2022	
24/00/-DJ-3	ULLIN AIN LINES 2007-1 ULASS D FASS ITHU		. 10/2021 .	. STNATIVO FATMENT		42, 197			40,420	·····	(1,229)	·····	(1,229)	·····			h			. 2022 / 10/2022	. U.D FE

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1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted Carrying Va	lue	16	17	18	19	20	21	22
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									Prior Year		Current	Other Than Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
		_	_								``									-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog- (11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Data	of Durohonor	Stool	oration	Dor Value	Cont	Value					Data	Disposal	Disposal		Voor	Date	Symbol
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost		(Decrease)	Accretion	nized 13)	Value	Date	Disposal		Disposal	Year		
26150T-AA-7	DRAWBRIDGE SPECIAL OPPORTUNITIES FUND LP		01/26/2021	NON-BROKER TRADE, BO			2.000.000		2.000.211									.48.611	08/01/2021	2.B FE
	ECMC GROUP STUDENT LOAN TRUST 2018-2		03/25/2021	PAYDOWN							1,001					,	,		.09/25/2068	1.A FE
																• • • • • • • • • • • • • • • • • • • •				
29429C-AJ-4	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016		03/01/2021	PAYDOWN				5, 160	2,843		(33)									1.A FE
30262D-AL-5	FREMF 2011-K13 MORTGAGE TRUST		01/01/2021	PAYDOWN		10,000,000		10,714,453	10,000,564		(564)						I		01/01/2048	. 1.A FM
	FINANCE AMER STRUCTURE 0.01 25SEP69		03/25/2021	PAYDOWN					254.701		(8,560)			246, 142					.09/25/2069	1.A PL
	GMAC COMMERCIAL MORTGAGE ASSET CORP		03/10/2021	PAYDOWN		24,545					(612)									2.A FE
	GMAC COMMERCIAL MORTGAGE ASSET CORP		03/10/2021	PAYDOWN							(44)								02/10/2047	1.C FE
36251F_AV_2	GS MORTGAGE SECURITIES TRUST 2015-GC28	1	03/01/2021	PAYDOWN							(183)				1	1			02/01/2048	1.A FE
	GS MORTGAGE SECURITIES TRUST 2017-GS8		03/01/2021	PAYDOWN				7,000	4,670		(66)								11/01/2050	1.A FE
36257E-AA-1	GS MORTGAGE-BACKED SECURITIES TRUST 2019		03/01/2021	VARIOUS		6, 193, 759	6,114,272	6, 121, 915	6, 119, 683		(1,345)	(1,345		6, 118, 338		75,421	75,421		01/01/2059	. 1.A FE
	GS MORTGAGE SECURITIES TRUST 2019-GSA1	1	03/01/2021	PAYDOWN				6,283	5,599	1	(52)				1			.132	11/01/2052	1.A FE
						4 004 000	4 004 000							4 004 000			·····			
	GS MORTGAGE-BACKED SECURITIES CORP TRUST		03/01/2021	PAYDOWN		4,801,228	4,801,228	4,833,786	4,823,870	·····	(22,642)			4,801,228					07/01/2050	. 1.D FM
	GSPA MONETIZATION TRUST		03/09/2021	SINKING PAYMENT							(395)								10/09/2029	1.G
364184-40-0	GALTON FUNDING MORTGAGE TRUST 2019-2		03/01/2021	PAYDOWN		510,337					(950)			510.337				2.702		1.D FM
	INSTAR LEASING III LLC		03/15/2021	PAYDOWN								10							02/15/2054	1.F FE
46591T-AC-8	JP MORGAN MORTGAGE TRUST 2020-2		03/01/2021	PAYDOWN							(38,852)								07/01/2050	. 1.D FM
	JP MORGAN MORTGAGE TRUST 2018-LTV1		03/01/2021	PAYDOWN		1,809,203	1,809,203	1,864,893	1,830,472		(21,269)			1,809,203					04/01/2049	1.D FM
	JP MORGAN MORTGAGE TRUST 2018-LTV1		03/01/2021	PAYDOWN		1,391,695	1,391,695	1,425,182	1,403,848		(12, 153)			1,391,695					04/01/2049	. 1.D FM
465968-AG-0	JPMCC COMMERCIAL MORTGAGE SECURITIES TRU		03/01/2021	PAYDOWN							(168)								09/01/2050	1.A FE
	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		03/01/2021	PAYDOWN							,					(33,569)	(33,569)			3.B FM
																	(00,009)			
	JP MORGAN MORTGAGE TRUST 2013-1		03/01/2021	PAYDOWN							(119)							1,276	03/01/2043	. 1.D FM
46644F-AF-8	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU		.03/01/2021	PAYDOWN					10.724										. 10/01/2048	1.A FE
	JP MORGAN MORTGAGE TRUST 2015-4		03/01/2021	PAYDOWN		136.842	136.842	136.842	136.842					136.842				.734	.06/01/2045	1.D FM
						100,042	100,042							100,042		•••••				
	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU		03/01/2021	PAYDOWN							(941)								03/01/2049	. 1.A FE
46645U-AV-9	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU		03/01/2021	PAYDOWN							(347)									1.A FE
	JP MORGAN MORTGAGE TRUST 2018-4		03/01/2021	PAYDOWN		.423.556	.423.556				1,225	1,225		423.556				.2,416	10/01/2048	1.D FM
46650J-AG-9	JP MORGAN MORTGAGE TRUST 2018-6		03/01/2021	PAYDOWN			706,502	721,957	715,313		(8,811)								12/01/2048	. 1.D FM
46651A-AC-6	JP MORGAN MORTGAGE TRUST 2019-LTV2		03/01/2021	PAYDOWN		1,486,877	1,486,877	1,514,523	1,503,547		(16,670)			1,486,877					12/01/2049	1.D FM
	JP MORGAN MORTGAGE TRUST 2019-6		03/01/2021	PAYDOWN							(3,880)									1.D FM
	JP MORGAN MORTGAGE TRUST 2019-HYB1		03/01/2021	PAYDOWN			718,548	718,010	718,421		127			718,548					10/01/2049	. 1.D FM
	JP MORGAN MORTGAGE TRUST 2020-1		03/01/2021	PAYDOWN		1,263,491	1,263,491	1,291,920	1,284,327		(20,836)			1,263,491					06/01/2050	. 1.D FM
	JP MORGAN MORTGAGE TRUST 2019-9	1	03/01/2021	PAYDOWN		2.029.477	2.029.477	2.053.260	2.042.374		(12,897)	(12.897		2.029.477				12,433	05/01/2050	1.D FM
		1													[·····		·····			
	J.P. MORGAN WEALTH MANAGEMENT 2020-ATR1		03/01/2021	PAYDOWN														4,642	02/01/2050	. 1.D FM
46653L-AC-0	JP MORGAN MORTGAGE TRUST 2020-LTV2		03/01/2021	PAYDOWN			2,026,251	2,086,089	2,078,637					2,026,251					11/01/2050	. 1.A FE
48128Y-AY-7	JPMCC COMMERCIAL MORTGAGE SECURITIES TRU	1	03/01/2021	PAYDOWN							(47)				1	1			03/01/2052	1.A FE
40100D DC 0	JPNDB COMMERCIAL MORTGAGE SECURITIES TRU		03/01/2021	PAYDOWN							(55)									1.A FE
	KEY COMMERCIAL MORTGAGE SECURITIES TRUST		03/01/2021	PAYDOWN				15,598	15, 177		(151)								09/02/2052	. 1.A FE
50190D-AL-0	LCCM 2017-LC26	1	03/01/2021	PAYDOWN						1	(132)				1	1	1	.261	07/03/2050	1.A FE
505421 - 44 0	LABRADOR AVIATION FINANCE LTD 2016-1A		03/15/2021	PAYDOWN							(582)									2.A FE
											(362)					•••••	•••••		01/15/2042	
	LEGG MASON MTG CAP CORP		03/08/2021	SINKING PAYMENT															06/10/2021	. 2.C
55400E-AB-5	MVW 2020-1 LLC	1	03/20/2021	PAYDOWN								16			1	1			10/20/2037	1.F FE
		1	.03/19/2021	CALL 105.063	[1.357.414		1,310,150	1.305.032	[(1.027)			1.304.005	[(12.005)		59.642		4.A FE
																(12,005)	(12,005)			
	MERLIN AVIATION HOLDINGS DAC		03/15/2021	PAYDOWN		1,453	1,453	1,397	1,435					1,453				10	12/15/2032	2.A FE
59524E-AB-8	MID-ATLANTIC MILITARY FAMILY COMMUNITIES	L	02/01/2021	SINKING PAYMENT		53, 197					1.415	1.415	L			L	I I	1,394	08/01/2050	1.E FE
	MORGAN STANLEY CAPITAL I TRUST 2015-UBS8	1	.03/01/2021	PAYDOWN	[[[1.A FE
	MORGAN STANLEY CAPITAL I TRUST 2016-UBS1		02/01/2021	PAYDOWN					4,296		(36)								12/01/2049	. 1.A FE
61691G-AT-7	MORGAN STANLEY BANK OF AMERICA MERRILL L	l	.03/01/2021	PAYDOWN					8.938		(129)						L	328	12/01/2049	1.A FE
	MORGAN STANLEY BANK OF AMERICA MERRILL L		03/01/2021	PAYDOWN							(3,078)							.6,025		1.A FE
	MORGAN STANLEY BANK OF AMERICA MERRILL L		03/01/2021	PAYDOWN					16,331		(286)				.			1, 194	11/01/2049	. 1.A FE
61767E-AF-1	MORGAN STANLEY BANK OF AMERICA MERRILL L	l	03/01/2021	PAYDOWN	L					L					L	L	L			1.A FE
	MORGAN STANLEY CAPITAL I TRUST 2016-UB11		03/01/2021	PAYDOWN	[325		1.A FE
	WURDAN STANLET CAPITAL I THUST 2010-UBIT						···· - · -						•••••			•••••	•••••		08/01/2049	
63941T-AA-4	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS		03/15/2021	PAYDOWN							(6,445)							1,965	05/15/2069	. 1.A FE
64034E-AA-3	NELNET STUDENT LOAN TRUST 2019-5	1	03/25/2021	PAYDOWN							(3,886)				1	1		.394	10/25/2067	1.A FE
	NOBLE ENERGY INC	1	01/06/2021	EXCHANGE OFFER	[3.008.660		1,986,720	1.988.789	[13	13	[1.988.802	[1.019.858	1.019.858			
000044-AE-5	NUDLE ENERUT INC			EAUTIAINUE UFFER				I, 960, 720	I,900,789			I3					1,019,658		vo/01/2041	. 2.0 FE

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												Year's	Book/	Exchange	Book/				Interest/	1	Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
										Lines alles a			-				Dealized		Dividends		SVO
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange				Con-	
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
												0							0		
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
67085K-AA-0	OFFUTT AFB AMERICA FIRST COMMUNITY LLC		03/01/2021	SINKING PAYMENT					32.396		1.452		1.452						.924	09/01/2050	1.G FE
67389M-AV-3	OAKS MORTGAGE TRUST SERIES 2015-1		03/01/2021	PAYDOWN							(1,767)		(1,767)							04/01/2046	1.D FM
	ONEMAIN FINANCIAL ISSUANCE TRUST 2019-1		03/14/2021	PAYDOWN																02/14/2031	1.A FE
														•••••							
	PSMC 2018-1 TRUST		03/01/2021 .	PAYDOWN	•••••						1,554		1,554						4,390	02/01/2048	1.D FM
	PSMC 2018-4 TRUST		03/01/2021 .	PAYDOWN		1,283,454	1,283,454	1,294,684			(2,265)		(2,265)		1,283,454					11/01/2048	1.D FM
	PLANET FITNESS MASTER ISSUER LLC		03/05/2021 .	PAYDOWN		5,000	5,000	5,000	5,000						5,000					12/05/2049	2.C FE
75086#-AA-3	RAINIER GSA PORTFOLIO 4.82 15JUN36		.03/15/2021	SINKING PAYMENT																	1.F
	SCF EQUIPMENT LEASING 2017-2 LLC	1	02/22/2021 .	PAYDOWN						1	(2,716)		(2,716)							12/20/2023	1.B FE
	SCF RC FUNDING II LLC		03/25/2021 .	PAYDOWN									(2,710)							06/25/2047	1.F FE
											(000)		(000)								
/8419C-AG-9	SG COMMERCIAL MORTGAGE SECURITIES TRUST		03/01/2021 .	PAYDOWN					9,552		(209)		(209)							10/01/2048	1.A FE
	SAPPHIRE AVIATION FINANCE LTD		01/15/2021 .	PAYUP															(9,089)	03/15/2040	5.B FE
805564-GA-3	SAXON ASSET SECURITIES TR 2000-2 MORT LN		03/01/2021 .	PAYDOWN						L			1,170				(10,834)	(10,834)		07/01/2030	
81745D-A.I-0	SEQUOIA MORTGAGE TRUST 2013-9		03/01/2021 .	PAYDOWN															.2,932		1.D FM
	SEQUOIA MORTGAGE TRUST 2017-7		03/01/2021	PAYDOWN							(7,492)		(7,492)						4,585	. 10/01/2047	1.D FM
										• • • • • • • • • • • • • • • • • • • •		•••••									
	SEQUOIA MORTGAGE TRUST 2015-3		03/01/2021 .	PAYDOWN							(1,443)		(1,443)						1,353		1.D FM
	SEQUOIA MORTGAGE TRUST 2016-1		03/01/2021 .	PAYDOWN			19,398		19,728		(329)		(329)							06/01/2046	1.D FM
81746V-AD-2	SEQUOIA MORTGAGE TRUST 2018-3		03/01/2021 .	PAYDOWN							(3,040)		(3,040)							03/01/2048	1.D FM
	SEQUOIA MORTGAGE TRUST 2018-3		03/01/2021 .	PAYDOWN							2,956									03/01/2048	1.D FM
	SEQUOIA MORTGAGE TRUST 2020-3		03/01/2021	PAYDOWN							(14,600)		(14,600)						4,501	04/01/2050	1.D FM
81748G-AA-9				PAYDOWN					3.712.894	• • • • • • • • • • • • • • • • • • • •		•••••		•••••							
			03/01/2021 .		•••••	3,602,412		3,731,874			(110,482)		(110,482)	• • • • • • • • • • • • • • • • • • • •	3,602,412		• • • • • • • • • • • • • • • • • • • •	•••••		09/01/2049	1.D FM
81748J-AD-7	SEQUOIA MORTGAGE TRUST 2019-4		03/01/2021 .	PAYDOWN		2,292,447	2,292,447		2,312,433		(19,986)		(19,986)		2,292,447				13,603	11/01/2049	1.D FM
83149V-AB-5	SLM STUDENT LOAN TRUST 2011-1		03/25/2021 .	PAYDOWN							15,788		15,788						1, 197	10/25/2034	1.A FE
	SPIRIT AIRLINES PASS THROUGH TRUST 2017-		02/15/2021																	. 02/15/2026 .	
	STORE MASTER FUNDING LLC		03/22/2021	PAYDOWN																	1.E FE
	STORE MASTER FUNDING LLC		03/20/2021	PAYDOWN							(67)		(67)						45		1.E FE
										• • • • • • • • • • • • • • • • • • • •	(07)	•••••	(07)	•••••							
	STORE MASTER FUNDING LLC		03/20/2021 .	PAYDOWN		1,250	1,250	1,249	1,250						1,250				10	04/20/2044	1.E FE
87342R-AE-4	TACO BELL FUNDING LLC		02/25/2021 .	PAYDOWN			10,000	10 , 000												11/25/2048	2.B FE
88947E-AQ-3	TOLL BROTHERS FINANCE CORP		03/15/2021 .	CALL 113.471		1, 134, 710					(54)		(54)							01/15/2024	
89054X-AD-7	TOPAZ SOLAR FARMS LLC		03/31/2021 .	CALL 100									16							09/30/2039	3.B FE
	UBS COMMERCIAL MORTGAGE TRUST 2017-C3		03/01/2021	PAYDOWN			20,011				(191)		(191)		20,011					08/01/2050	1.A FE
	UBS COMMERCIAL MORTGAGE TRUST 2017-C4		.03/01/2021	PAYDOWN					12.655		(170)		(131)						409	10/01/2050	1.A FE
		· · · · · · · · ·																			
902/6V-AF-6	UBS COMMERCIAL MORTGAGE TRUST 2018-C8		03/01/2021	PAYDOWN			·····		10, 151	·····	(137)	·	(137)				·····	·····		02/01/2051	1.A FE
	UBS COMMERCIAL MORTGAGE TRUST 2017-C7		03/01/2021 .	PAYDOWN				14 , 238	9,862	·····	(139)	·	(139)							12/01/2050	1.A FE
90276Y-AF-0	UBS COMMERCIAL MORTGAGE TRUST 2019-C16		03/01/2021 .	PAYDOWN				6,883	5,672		(68)		(68)							04/01/2052	1.A FE
	ITE RAIL FUND LEVERED LP	I	.03/29/2021	PAYDOWN					· · · · ·	L	L	L	L í			l	L	L		.02/28/2051	1.F FE
	UBS COMMERCIAL MORTGAGE TRUST 2018-C12		03/01/2021	PAYDOWN				10,582	8.228		(93)		(93)							.08/01/2051	1.A FE
										·····											
	UBS COMMERCIAL MORTGAGE TRUST 2018-C13		03/01/2021 .	PAYDOWN							(2,329)		(2,329)						5,376	10/01/2051	1.A FE
	UAL 2007-1 PASS THROUGH TRUST		01/02/2021 .	SINKING PAYMENT							(1,669)		(1,669)							07/02/2022	3.B FE
	UNITED AIRLINES 2019-1 CLASS A PASS THRO		02/25/2021 .	SINKING PAYMENT															1,575		2.B FE
	UNIVERSITY OF MICHIGAN		.03/15/2021										L								1.B
92837M-AC-1	VISIO 2020-1R TRUST	1	03/01/2021 .	PAYDOWN						1			6					1			1.F FE
92930R-AF-9			03/01/2021 .	PAYDOWN															2,430		
	WFRBS COMMERCIAL MORTGAGE TRUST 2012-C9																			11/01/2045	1.A FE
92936T-AF-9			03/01/2021 .	PAYDOWN					9,263		(918)								1,557	06/01/2045	1.B FE
	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		03/01/2021 .	PAYDOWN					6, 170		(172)		(172)							08/01/2050	1.A FE
	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	I	.03/01/2021	PAYDOWN	L		L		6.992	L	(181)	L	(181)	L		l	L	L		.02/01/2048	1.A FE
94989V-AG-4		1	12/02/2020 .	CREDIT SUISSE FIRST		(2,739)				[(.51)						(2,739)	(2,739)	(496)		1.A FE
	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		03/01/2021	PAYDOWN		(2,109)			52.718								(2,139)	(2,109)		09/01/2057	1.A FE
														•••••			• • • • • • • • • • • • • • • • • • • •				
	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		03/01/2021 .	PAYDOWN					9, 125		(158)		(158)							12/01/2059	1.A FE
95000M-BS-9			03/01/2021 .	PAYDOWN					60, 163		(981)		(981)						2,273	11/01/2059	1.A FE
95000P-AH-7	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20		03/01/2021 .	PAYDOWN						L	(197)		(197)				l			12/01/2049	1.A FE
95001A-BE-5			.03/01/2021	PAYDOWN					18,742		(257)		(257)							. 11/01/2050	1.A FE
95002Q-AA-8			03/01/2021	PAYDOWN			1, 147, 903	1, 184,671	1, 178, 315		(30,412)		(30,412)		1,147,903						1.D FM
	HILLES FARDU MURIUAUE DAUNED SEUUKITTES 2		1. 00/01/2021																		
	WENDVIG EINDING LLG		00/45/005	DAVDOWNI																	
95058X-AC-2	WENDY'S FUNDING LLC		03/15/2021 .	PAYDOWN							(96)		(96)						197		
95058X-AC-2	WENDY'S FUNDING LLC		03/15/2021 . 03/15/2021 .	PAYDOWN		17,500 32,614					(96) 17										

SCHEDULE D - PART 4

		r	1	1				1				Ji Duning ti									
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							NAIC
																					Desig-
																					nation,
																					NAIC
													T . (.)	T . (.)							
													Total	Total							Desig-
												Current	Change in	Foreign					Bond		nation
												Year's	Book/	Exchange	Book/				Interest/		Modifier
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP					Number of											Gain	Gain	Total Gain	Received		Admini-
			D	Num		0		A . 1 . 1	Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at					tractual	
Ident-		For-		Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
97652R-BB-2	WINWATER MORTGAGE LOAN TRUST 2014-3		03/01/2021 .	. PAYDOWN							(2,026)		(2,026)						1,205		1.D FM
97652R-BC-0	WINWATER MORTGAGE LOAN TRUST 2014-3		03/01/2021 .	PAYDOWN							(1,542)		(1,542)						1,426		1.D FM
	WINWATER MORTGAGE LOAN TRUST 2015-2		03/01/2021 .	PAYDOWN															1,922	.02/01/2045	1.D FM
	WINWATER MORTGAGE LOAN TRUST 2015-A		03/01/2021 .	PAYDOWN							(4,421)		(4,421)								1.D FM
	WINWATER MORTGAGE LOAN TRUST 2015-5		03/01/2021 .	PAYDOWN							(8,535)		(8,535)						2,916		1.D FM
	WINWATER MORTGAGE LOAN TRUST 2016-1		02/01/2021 .	PAYDOWN							(48)		(48)						1, 167	.01/01/2046	1.A FM
	AIR CANADA 2017-1 CLASS A PASS THROUGH T	Α	01/15/2021 .	SINKING PAYMENT							6,099										2.B FE
	AIR CANADA 2015-1 CLASS B PASS THROUGH T	A	03/15/2021 .	. SINKING PAYMENT																	2.C FE
	ACIS CLO 2014-4 LTD	D	02/01/2021 .	PAYDOWN		1,847,926		1,822,979	1,829,646						1,847,926				9,269	.05/01/2026	1.C FE
	ACIS CLO 2017-7 LTD	D	03/08/2021 .	. CALL 100			3,610,000	3,613,069			(3,069)		(3,069)		3,610,000						2.B FE
	BATTALION CLO X LTD	D	03/10/2021 .	CALL 100		<u>5</u> ,000,000	5,000,000	5,000,000	5,000,000						5,000,000						2.A FE
	CARVAL CLO II LTD	D	03/12/2021 .	. CALL 100		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000						1.F FE
	FERMACA ENTERPRISES S DE RL DE CV	D	03/30/2021 .	. SINKING PAYMENT																	2.B FE
	JBS USA LUX SA / JBS USA FINANCE INC	D	02/16/2021 .	CALL 102.875		1,028,750			1,000,000												3.B FE
	LIMA METRO LINE 2 FINANCE LTD	D	01/05/2021 .	. SINKING PAYMENT																	2.B FE
	PEAKS CLO 1 LTD	D	01/25/2021 .	. PAYDOWN							(103)		(103)							.07/25/2030	1.A FE
	RECETTE CLO LTD	D	03/18/2021 .	. CALL 100			2,500,000		2, 402, 134						2,500,000					10/20/2027	3.B FE
	RECETTE CLO LTD	D	03/18/2021 .	. CALL 100				2,997,000	3,000,000												2.A FE
	SANDS CHINA LTD	D	02/04/2021 .	. EXCHANGE OFFER			1,000,000				2		2								2.C FE
	SANDS CHINA LTD	D	02/04/2021 .	. EXCHANGE OFFER		2,997,391			2,997,387				5								2.C FE
	SOUND POINT CLO V-R LTD	D	03/30/2021 .	. BANC/AMERICA SECUR.L		4,996,250	5,000,000	5,000,000	5,000,000						5,000,000		(3,750)	(3,750)			1.A FE
	START LTD/BERMUDA	D	03/15/2021 .	PAYDOWN							505		505								2.A FE
	THUNDERBOLT AIRCRAFT LEASE LTD	D	03/15/2021 .	PAYDOWN			5,430	5,462	5,449		(19)		(19)		5,430					.05/17/2032	1.G FE
88606W-AB-8	THUNDERBOLT AIRCRAFT LEASE LTD	D	03/15/2021 .	PAYDOWN		2,768		2,795	2,783		(15)		(15)						27		2.C FE
	TOTAL CAPITAL SA	D	01/28/2021 .	MATURITY			3,000,000	2,980,800	2,999,744		256		256		3,000,000					.01/28/2021	. 1.D FE
	VENTURE 33 CLO LTD	D	02/26/2021 .	. CALL 100		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000					.07/15/2031	. 1.C FE
	VENTURE XXVIII CLO LTD	D	03/16/2021 .	BNP PARIBAS SEC CORP		9,060,558	9,065,000	9,051,403	9,065,000						9,065,000		(4,442)	(4,442)			. 1.A FE
	MITCHELLS & BUTLERS FINANCE PLC	D	03/15/2021 .	SINKING PAYMENT									8,835								2.A FE
	Subtotal - Bonds - Industrial and Misce	ellaneo				138,984,757	136,278,217	138,900,926	133,790,307	11,658	(365,324)		(353,666)		136,275,978		2,479,905	2,479,905	1,503,538	XXX	XXX
	WACHOVIA CAPITAL TRUST III		03/15/2021 .	. CALL 100					2,995,780		4,221		4,221		3,000,000						2.B FE
4899999. 5	Subtotal - Bonds - Hybrid Securities					3,000,000	3,000,000	2,996,250	2,995,780		4,221		4,221		3,000,000				41,773	XXX	XXX
8399997 T	otal - Bonds - Part 4					169,663,005	167.088.915	172,485,044	165.794.538	11.658	(919,457)		(907,799)		167.256.323		2.177.808	2,177,808	1.804.020	XXX	XXX
	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
												~~~~		~~~		~~~					
	otal - Bonds					169,663,005	167,088,915	172,485,044	165,794,538	11,658	(919,457)		(907,799)		167,256,323		2,177,808	2,177,808	1,804,020	XXX	XXX
	otal - Preferred Stocks - Part 4						XXX													XXX	XXX
8999998. T	otal - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999 T	otal - Preferred Stocks						XXX													XXX	XXX
	AXONICS MODULATION TECHNOLOGIES INC	1	03/31/2021 .	. BANC/AMERICA SECUR.L	4,768.000		,													,	,,,,,
	GENERATION BIO CO			. BANC/AMERICA SECUR.L																	
	MAGENTA THERAPEUTICS INC		03/10/2021 .																		
	Subtotal - Common Stocks - Industrial	and				408,444	XXX	381.081							381.081		,	,		XXX	XXX
			viiscellarieo	us (Unannialeu) Pub	niciy Haueu	,											27,364	27,364			
	otal - Common Stocks - Part 4					408,444	XXX	381,081							381,081		27,364	27,364		XXX	XXX
9799998. 1	otal - Common Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. T	otal - Common Stocks					408,444	XXX	381,081							381.081		27.364	27,364		XXX	XXX
	otal - Preferred and Common Stocks					408,444	XXX	381,081		1	İ				381.081		27,364	27,364		XXX	XXX
						,	XXX		405 704 500	44.050	(040, (57)		(007 700)						4 004 000	XXX	XXX
9999999 -	IUIdis					170,071,449	~~~	172,866,125	165,794,538	11,658	(919,457)	1	(907,799)	1	167,637,404		2,205,172	2,205,172	1,804,020	~~~	~~~

#### **SCHEDULE DB - PART A - SECTION 1**

					0			JUIS, CUIR		and Forwar								n				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior	Current											
	Description									Year(s)	Year Initial											
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX US C 2672 4/5/2021			(/	WELLS FARGO BANK,					()							(						(~)
3FX 03 6 2072 47372021	PRODUCTS	N1/A	E 14 (1 4		04/07/0000	04/05/0004	44,400	00 000 570	0070 000	4 400 505			4 400 505		40,000,004							05 (00
		N/A	. Equity/Index.	N. KB1H1DSPRFMYMCUFXT09	04/07/2020 .	04/05/2021 .	14,483								18,830,034							95/96
SPX US C 2791 4/8/2021	EMBEDDED OPTION IN IUL			GOLDMAN SACHS																		
	PRODUCTS	N/A	Equity/Index.	INTERN W22LR0WP21HZNBB6K528	04/13/2020	.04/08/2021				3,294,305			3,294,305		14,538,994							96/96
SPX US C 2811	EMBEDDED OPTION IN IUL			WELLS FARGO BANK,																		
4/21/2021	PRODUCTS	N/A	E A / Landau		04/23/2020 .	04/01/0001	0, 100	05 070 050	0011 000	0.051.001			0.051.001		10 500 010							96/96
		N/A	. Equity/Index.	N. KB1H1DSPRFMYMCUFXT09	04/23/2020 .	04/21/2021 .	9, 132	25,670,052		3,051,001			3,051,001	•••••	10,593,318			• • • • • • • • • • • • • • • • • • • •	•••••			90/90
SPX US C 2817	EMBEDDED OPTION IN IUL			CANADIAN IMPERIAL																		
4/12/2021	PRODUCTS	N/A	Equity/Index.	BA	04/14/2020 .	.04/12/2021				3,220,497												94/96
SPX US C 2863	EMBEDDED OPTION IN IUL			WELLS FARGO BANK,																		
4/15/2021	PRODUCTS	N/A	. Equity/Index.	N. KB1H1DSPRFMYMCUFXT09	04/17/2020 .	04/15/2021 .				2,553,013			2,553,013		9,907,051							95/96
SPX US C 2891	EMBEDDED OPTION IN IUL		. = qui ( )/ 1100A.	WELLS FARGO BANK,																		
		N1/A	E 14 /1 1		04/04/00000	04/40/0001	40.071	00.004.004	0004 000	0.070.070			0.070.070		44.445.540							05 (00
4/19/2021	PRODUCTS	N/A	. Equity/Index.	N KB1H1DSPRFMYMCUFXT09	04/21/2020 .	04/19/2021 .	13,374			3,378,272			3,378,272		14,445,543							95/96
SPX US C 2914	EMBEDDED OPTION IN IUL		1	GOLDMAN SACHS	1				1				1									
4/26/2021	PRODUCTS	N/A	Equity/Index.	INTERN	04/28/2020 .	04/26/2021 .				5,037,143			5,037,143		19,546,947							93/94
SPX US C 2921	EMBEDDED OPTION IN IUL			WELLS FARGO BANK,									[									
4/28/2021	PRODUCTS	NIZA	Equity/Index	N. KB1H1DSPRFMYMCUFXT09	04/29/2020 .	04/28/2021 .				3,532,607			3,532,607									94/96
		N/ A	. Equity/Index.		04/29/2020 .	04/20/2021									12, 320, 421							94/90
SPX US C 3111	EMBEDDED OPTION IN IUL			GOLDMAN SACHS																		
6/28/2021	PRODUCTS	N/A	. Equity/Index.	INTERN W22LR0WP21HZNBB6K528	06/30/2020 .	06/28/2021 .				4,871,947			4,871,947		15,739,601							94/94
SPX US C 3144	EMBEDDED OPTION IN IUL			CANADIAN IMPERIAL																		
6/24/2021	PRODUCTS	N/A	Equity/Index.	BA	06/25/2020 .	.06/24/2021 .				1,700,977			1,700,977		5,827,721							94/94
SPX US C 3177	EMBEDDED OPTION IN IUL		. Equitiy/ much	WELLS FARGO BANK,																		
							15 150	10 004 104	0477 000	4 404 700			4 404 700		10 074 400							0.4.405
6/21/2021	PRODUCTS	N/A	. Equity/Index.	NKB1H1DSPRFMYMCUFXT09	06/23/2020 .	06/21/2021 .				4, 164,738			4, 164, 738		12,374,436							94/95
SPX US C 3235	EMBEDDED OPTION IN IUL			WELLS FARGO BANK,																		
7/13/2021	PRODUCTS	N/A	Equity/Index.	NKB1H1DSPRFMYMCUFXT09	07/15/2020 .	07/13/2021 .				2,632,447			2,632,447		7,316,395							95/95
SPX US C 3283	EMBEDDED OPTION IN IUL			WELLS FARGO BANK,																		
7/28/2021	PRODUCTS	N/A	Equity/Index	N. KB1H1DSPRFMYMCUFXT09	07/29/2020 .	07/28/2021 .				2,395,072			2,395,072		6,720,453							94/95
		IV A	. Equity/Index.		01/23/2020 .										0,720,400							34/ 30
SPX US C 3287	EMBEDDED OPTION IN IUL			WELLS FARGO BANK,																		
7/16/2021	PRODUCTS	N/A	. Equity/Index.		07/20/2020 .	07/16/2021 .	9,427			2,229,203			2,229,203		6,623,237							94/95
SPX US C 3287	EMBEDDED OPTION IN IUL			WELLS FARGO BANK,																		
7/23/2021	PRODUCTS	N/A	Equity/Index.	N. KB1H1DSPRFMYMCUFXT09	07/27/2020 .	07/23/2021 .				1,898,433			1,898,433		5,652,317							95/96
SPX US C 3304	EMBEDDED OPTION IN IUL	10/11	Equity/ muox.	CANADIAN IMPERIAL																		00/00
		N1/A	E 14 (1 4		07 (00 (0000	07 (00 (0004	0.040	00 500 004	0004 000	4 500 000			4 500 000		4 700 050							04/04
7/26/2021	PRODUCTS	N/A	. Equity/Index.	BA 21GI 19DL770X0HC3ZE78	07/28/2020 .	07/26/2021 .	6,816			1,586,288			1,586,288		4,708,653							94/94
SPX US C 3317	EMBEDDED OPTION IN IUL			WELLS FARGO BANK,																		
7/19/2021	PRODUCTS	N/A	Equity/Index.	NKB1H1DSPRFMYMCUFXT09	07/21/2020 .	07/19/2021 .				2,235,959			2,235,959		6,361,180							93/94
SPX US C 3332	EMBEDDED OPTION IN IUL		1	CANADIAN IMPERIAL						,,												
7/22/2021	PRODUCTS	N/A	Fauity/Index	BA	07/22/2020	07/22/2021 .				1,784,996			1,784,996		5,533,933							95/96
		WA	. Equity/Index.	2101 ISUL//UNURU3ZE/8	07/23/2020 .		ρ, 340															
SPX US C 3336	EMBEDDED OPTION IN IUL		L									1	I									
9/24/2021	PRODUCTS	N/A	. Equity/Index.	CITIBANK N.A E570DZWZ7FF32TWEFA76	09/28/2020 .	09/24/2021 .	7,311	24, 389, 496		2,239,140			2,239,140		4,982,004							93/94
SPX US C 3344	EMBEDDED OPTION IN IUL		1	GOLDMAN SACHS	1				1	1		1	1									1
9/23/2021	PRODUCTS	N/A	Equity/Index.	INTERN W22LR0WP21HZNBB6K528	09/24/2020 .	09/23/2021 .				1,686,842			1,686,842		4,452,640							94/93
SPX US C 3352	EMBEDDED OPTION IN IUL			GOLDMAN SACHS																		
9/21/2021	PRODUCTS	NIZA.	Equity (1-1	INTERN W22LROWP21HZNBB6K528	00/00/0000	09/21/2021 .				4,342,198			4 040 400		10,689,997							02/02
		IN/A	. Equity/Index.		09/22/2020 .	09/21/2021 .							4,342,198		10,089,99/							93/93
SPX US C 3361	EMBEDDED OPTION IN IUL		I	BANK OF AMERICA,					1	1			1 .									
10/28/2021	PRODUCTS	N/A	. Equity/Index.	N.A B4TYDEB6GKMZ0031MB27	10/29/2020 .	10/28/2021 .		47,094,332		3,735,739			3,735,739		9,392,467							95/95
SPX US C 3361 8/2/2021	EMBEDDED OPTION IN IUL			GOLDMAN SACHS	1				1				1									
	PRODUCTS	N/A	Equity/Index.	INTERN W22LR0WP21HZNBB6K528	08/04/2020	08/02/2021	14, 111		3361.000	3,260,347			3,260,347		9.047.398							94/95
SPX US C 3376	EMBEDDED OPTION IN IUL			WELLS FARGO BANK,																		
		14			44 /00 /000-	44 (04 (000)	40.450	FF 505 000		4 0 40			4 040 5		40.005.015							04.05
11/1/2021	PRODUCTS	N/A	. Equity/Index.	N. KB1H1DSPRFMYMCUFXT09	11/03/2020 .	11/01/2021 .				4,643,506			4,643,506		10,835,019							94/95
SPX US C 3394 8/5/2021	EMBEDDED OPTION IN IUL		1	CANADIAN IMPERIAL	1				1				1									
	PRODUCTS	N/A	Equity/Index.	BA	08/07/2020	.08/05/2021				1,680,528			1,680,528		4,414,149							93/94
SPX US C 3409 9/7/2021	EMBEDDED OPTION IN IUL	1	1		1			. ,					1									
017 00 0 0403 3/1/2021	PRODUCTS	N/A	Equity/Index	CITIBANK N.A E570DZWZ7FF32TWEFA76		09/07/2021 .				6, 147, 300		1	6, 147, 300									96/97
007 10 0 0440			. Equity/Index.							0, 147, 300			0, 147, 300		12,022,007		••••••					30/31
SPX US C 3419	EMBEDDED OPTION IN IUL		L	BARCLAYS BANK NEW																		
9/28/2021	PRODUCTS	N/A	Equity/Index.	Y0	09/29/2020 .	09/28/2021 .		45,380,387		3,321,568			3,321,568		8,093,444							94/94
SPX US C 3423	EMBEDDED OPTION IN IUL		1		1				1				1									
8/11/2021	PRODUCTS	N/A	. Equity/Index.	CITIBANK N.A E570DZWZ7FF32TWEFA76	08/13/2020 .	08/11/2021 .		20, 575, 653		1,452,137			1, 452, 137									92/93
SPX US C 3425 8/9/2021	EMBEDDED OPTION IN IUL		qui ()/ muex.																			
OFA UO U 3420 8/9/2021		14			00 /44 /0000	00.000.00001	40.750	00 040 150	0.405 000	0 504 000		1	0.504.000		0 005 004							04/05
	PRODUCTS	N/A	Equity/Index	CITIBANK N.A E570DZWZ7FF32TWEFA76	08/11/2020 .	.08/09/2021				2,581,920			2,581,920		6,305,964					<u></u>		94/95
																						_

# **SCHEDULE DB - PART A - SECTION 1**

1         2         5         4         5         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         7         6	· · · · · ·					01	nowing a			ioors, Colla													
Bestern         Bestern         Topic         Status	1	2	3	4	5		6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
Berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling berneling ber												Cumulative											
Integrade         Integrade <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>Prior</td><td>Current</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>												Prior	Current										
Josher Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch Besch		Description																					
Height General         Symp         Under Research Control         Number Research Control         umber Research Contro        Numer		Description										Year(s)	Year Initial										
Height General         Same (bight)         Total (bight)         Description (bight)         Height (bight)         Heigh		of Item(s)									Strike	Initial Cost	Cost of									Credit	Hedae
Under Decision         Under Fall         Table (bar)         Name (bar)         Nam       Name (bar)        Name (bar) </td <td></td> <td>Hedged</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>Drico</td> <td>of Lin</td> <td>L In-</td> <td></td> <td></td> <td></td> <td></td> <td>Total</td> <td>Current</td> <td>Adjustment</td> <td></td> <td>Quality</td> <td></td>		Hedged									Drico	of Lin	L In-					Total	Current	Adjustment		Quality	
Locard         Set of set				<b>T</b>				Dete of					-		Dealst		Lines allowed						
Determine         Determine <thdetermine< th=""> <thdetermine< th=""> <thd< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>at inception</td></thd<></thdetermine<></thdetermine<>																							at inception
Description         Description         Particing         Particing      <		Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description         Or Regristion         Description         Description         Description         Part Mail         Part Mail         Part Mail         Description         Part Mail         P		Generation	Exhibit	Risk(s)	Exchange Cou	Internarty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in		Hedged	Potential	ence	Quarter-end
Product         Product <t< td=""><td>Description</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>	Description																						
Number         Normal         Normal<			Identifier	(a)		nngnouse	Date	Expiration	Contracts	Amount	(Paid)	Palo	Pald	income	value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	item	Exposure	Entity	(C)
N D. C. M. 1000         M D. C. M. 1000         M D. M. 10000         M D. M. 1000         M D. M		EMBEDDED OPTION IN IUL	-		WELLS FARGO BANK,																		
N D. C. M. 1000         M D. C. M. 1000         M D. M. 10000         M D. M. 1000         M D. M	9/10/2021	PRODUCTS	N/A	Equity/Index	N. KB1H	1DSPREMYMCUEXT09	09/14/2020	09/10/2021	7.815	26.821.080	3432.000	2.027.836			2.027.836	4.625.5	4						94/94
Process Mark         Process Mark         Process Mark         Process Mark Mark Mark Mark Mark Mark Mark Mark			NI/A	Emiliary (Lordon)			00 /10 /0000	00/10/0001	10 500	40 501 000	0446 000	0 101 710			0 101 710	7 007 0	0						04/05
Image: Note: Solution:			N/A	Equity/index_		HUWP21HZNBB6K528	08/18/2020	08/16/2021 .				3, 181,712					8						94/95
Number of the second		EMBEDDED OPTION IN IUL	-																				
Number of the second	9/17/2021	PRODUCTS	N/A	Equitv/Index.	BA	19DL770X0HC3ZE78	09/18/2020	.09/17/2021				1.957.234			1.957.234		1						92/94
DADDY       PACP       PACP       PACP       PACP/PAUNH       PACP/PAUNH <th< td=""><td></td><td>EMBEDDED OPTION IN III</td><td></td><td>1</td><td></td><td></td><td></td><td></td><td>,,</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th<>		EMBEDDED OPTION IN III		1					,,														
I III C M         BRIED 2010 III C         BRIED 2010 IIII C         BRIED 2010 IIII C			NI/A	Emiliary (Lordon)			00/01/0000	00/00/0001	0.001	04 000 001	0451 000	0 000 750			0 000 750	E 500 0	0						04/04
black         market         market </td <td></td> <td></td> <td>N/A</td> <td>. Equity/index.</td> <td></td> <td>EF/VJP01/UUN00/3</td> <td>.08/21/2020 .</td> <td>08/20/2021 .</td> <td></td> <td></td> <td></td> <td>2,330,758</td> <td>• • • • • • • • • • • • • • • • • • • •</td> <td></td> <td>2,330,738</td> <td></td> <td>2</td> <td>•••••</td> <td>• • • • • • • • • • • • • • • • • • • •</td> <td></td> <td></td> <td></td> <td>94/94</td>			N/A	. Equity/index.		EF/VJP01/UUN00/3	.08/21/2020 .	08/20/2021 .				2,330,758	• • • • • • • • • • • • • • • • • • • •		2,330,738		2	•••••	• • • • • • • • • • • • • • • • • • • •				94/94
Pile Construction         Pile Display         Pile Dis		EMBEDDED OPTION IN IUL	-		CANADIAN IMPERIAL																		
Pile Set	9/14/2021	PRODUCTS	N/A	. Equity/Index.	BA 21GI	19DL770X0HC3ZE78	.09/15/2020	09/14/2021	9.753			2,569,330			2,569,330		3						92/92
Invacta         NACCT         <				1												1							
Pire 26-30         Percect Pire Pire Pire Pire Pire Pire Pire Pire				Equity/Index			11/05/0000	11/02/2021	C 470	22 456 244	2466 000	2 000 501			2 000 504	0 770 44	E .		1				06/06
UPL/2011         UPL/2014				. =quity/index	DM 21GI	IBULI/UXUNUJZE/8	.11/03/2020 .	/03/2021.	p,4/9			2,009,591	•••••		2,009,591		······	••••••					30/30
P1 L C 308         BECCC 97 (1 N H LL LO2D)         M C         P1 (1 N HL LO2D)         M C         P1 (1 N			-1		1											1			1				
P1 L C 308         BECCC 97 (1 N H LL LO2D)         M C         P1 (1 N HL LO2D)         M C         P1 (1 N	10/25/2021	PRODUCTS	N/A	. Equity/Index.	CITIBANK N.A E5700	DZWZ7FF32TWEFA76	10/27/2020	10/25/2021 .				2,909,739			2,909,739	6.651.4	3			. [			91/91
UN2/C21         PROLTS         VA         Exit/View         V         Exit/View         V/         Exit/View         V/         Exit/View         V/         Exit/View         V//View         V/View         /View				,,.			1		,	,,,,,		,,,,											
gr M C 218         BECCC 70 (N H L) MC 2007         MC			N/A	Equity/Index		EE7// ID5 17011/5570	09/25/2020	09/22/2024	10 045	56 670 005	2400 000	2 000 500			2 000 500	0 604 0	6		1				04/04
University         WAUG         Sum / Mons.         V.4         Sum / Mons.         V.1         Sum / Mons.			N/A	. Equity/index.		EF/VJP31/UUN33/3	.08/25/2020 .	08/23/2021 .				, 909, 522 ق	• • • • • • • • • • • • • • • • • • • •			8,091,03	0	•••••	• • • • • • • • • • • • • • • • • • • •				94/94
Pi L C 2001         Different Or UN         Different Or U			-																				
Pi L C 2001         Different Or UN         Different Or U	10/19/2021	PRODUCTS	N/A	Equitv/Index.	BA	19DL770X0HC3ZE78	10/20/2020	. 10/19/2021				3.046.577			3.046.577		7						95/95
Instruction         Part C         Pa		EMBEDDED OPTION IN III		1					,	, , ,													
Prive Cashell         Decked Prive Arrow         Decked Prive				Emiliary (Lordon)			10 /00 /0000	10/01/0001	0 710	00 500 744	0500 000	0 100 010			0 100 010	4 700 70	0						00.005
DN/2021         PNUC15         VI         Equilibrium (IIII)         VIIIIII         Dividiant (IIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIII			N/A	. Equity/index.		IDSPREMYMOURXIUS	10/22/2020 .	10/21/2021 .	8,718			2, 188,218	• • • • • • • • • • • • • • • • • • • •		2, 188,218	4,736,70	8						96/95
Pirt B C S281         BERLED FOR UN IN LUT VA         VA         Empty Mark S2         D/2/2021         D/	SPX US C 3516	EMBEDDED OPTION IN IUL	-		CANADIAN IMPERIAL																		
Pirt B C S281         BERLED FOR UN IN LUT VA         VA         Empty Mark S2         D/2/2021         D/	10/8/2021	PRODUCTS	N/A	Equitv/Index.	BA 21G1	19DL770X0HC3ZE78	10/09/2020	.10/08/2021				1.974.354			1.974.354		4						97/97
Un2/2021         WOULTS         WA         Early Infract         URE 300         UN2/2021         6,688         25,82,84         52,800         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46,411         1,46	SPY US C 3528								,														
BY US 15-800         DefECED 07101 NI NI PROUTS         V/A         Eurol V/nock         Dial 90,70000x207         Dial 90,			NI/A	Emiliary (Lordon)			10 /00 /0000	10/00/0001	0.000	00 505 004	0500 000	1 445 411			1 445 411	0.500.1	0						00/00
9/20/2011         WUX073         WUX         Sult V/rink         Bit Sult			N/A	. Equity/Index.		HUMPZITIZINDDONO20	. 10/20/2020 .	10/22/2021 .	0,088			1,440,411	• • • • • • • • • • • • • • • • • • • •	•••••			3	•••••	• • • • • • • • • • • • • • • • • • • •				92/93
PYL 6: 2633         BBEEDS (PTI N II NL VI/2021         VI/2021         PROUTS BBEEDS (PTI N II NL VI/2021         VI/2021         PROUTS BBEEDS (PTI N II NL VI/2021         VI/2021 <th< td=""><td></td><td></td><td>-</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th<>			-																				
PYL 6: 2633         BBE/DDS (PTI/N IN LL VI/2021         VIII S (2.537)         BBE/DDS (PTI/N IN LL VIII S (2.537)         VIII S	8/26/2021	PRODUCTS	N/A	Equitv/Index.	BA	19DL770X0HC3ZE78	08/28/2020	.08/26/2021	6.861			1.783.723			1.783.723		6						94/95
Int/Fig021         PROUCTS         V/A         Equity/Index         V.         VEX				1					,														
BY: US         Status         Status<			NI/A	Equity/Index			10/10/2020	10/15/2021	0.450	22 502 056	2552 000	0 007 450			0 007 450	4 765 1	0						04/05
Untry 2021         PROUCTS         V/V         Equity/nex.         V         Constraints         Intry 2021         B, 802 (Stop 2010)         Intry 2010         B, 802 (Stop 2010)         B, 802 (Stop 2010)         Intry 2010         B, 802 (Stop 2010)         Intry 2010         B, 802 (Stop 2010)         B, 802 (Stop 2010)         Intry 2010         B, 802 (Stop 2010)         Intry 2010         B, 802 (Stop 2010)         Intry 2010         B, 802 (Stop 2010)         Intry 2010 (Stop 2010)         B, 802 (Stop 2010)			N/A	. Equity/Index.		IDSPRFM1MCUFX109	. 10/ 19/2020 .	10/ 15/2021 .					• • • • • • • • • • • • • • • • • • • •	•••••		4,700,14	8	•••••	• • • • • • • • • • • • • • • • • • • •				94/95
BY: US 0576         BEEDED 97101 NI LU         V/A         Equility/Inde NUM SAW 6         BitLS FARD 0MK, NUM SAW 6         BitL			-		BARCLAYS BANK NEW																		
BY: US 0576         BEEDED 97101 NI LU         V/A         Equility/Inde NUM SAW 6         BitLS FARD 0MK, NUM SAW 6         BitL	10/13/2021	PRODUCTS	N/A	. Equity/Index.	Y0 G5GSE	EF7VJP5170UK5573	10/15/2020 .	10/13/2021 .				1,950,269			1,950,269		6						93/93
Ip/2/2021       PHOLORS       W/A       Equity/Index, N       Montheast (From Number)       (6,8/3)/2020       (6,8/3)/2020       (6,2/3)/2021       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3/2020)       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6,3/3)/2020       (6	SPX_US_C_3578	EMBEDDED OPTION IN IU		. ,																			
PY: US         SS80         DBEEDED PTION IN ILL PROJUCTS         V/A         Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Index Equity/Inde	0/07/0001		NIZA.	Equity/Index			00/21/2020	00/07/0001	10 505	27 650 450	2570 000	0 500 000			0 500 000	4 051 1	0						00/02
III/S/2021       PROUCTS       V/A       Equity/index       Sint/28       543000004/07/2021       5.607       21,254,460       3800.00       1,733,782       2,917,397       91/92         VIX D/221       PROUCTS       Full V/Index       A       2101902/70020       60/01/2021       5.607       21,254,460       3800.00       3,161,660       6,156,657       95/95         VIX D/221       BRECISE (PFICM IN ILL PROUCTS       Full V/Index       CMUDAN INFERIAL       60/02/2020       6/01/2021       7,78       56.58,66       3,161,660       6,156,657       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95       95/95 <td></td> <td></td> <td>N/ A</td> <td>. Equity/ muex.</td> <td></td> <td>IDSENTINGUEXIUS</td> <td>.06/31/2020 .</td> <td>00/2//2021 .</td> <td></td> <td></td> <td></td> <td></td> <td>• • • • • • • • • • • • • • • • • • • •</td> <td></td> <td></td> <td></td> <td>J</td> <td></td> <td>• • • • • • • • • • • • • • • • • • • •</td> <td></td> <td></td> <td></td> <td>92/93</td>			N/ A	. Equity/ muex.		IDSENTINGUEXIUS	.06/31/2020 .	00/2//2021 .					• • • • • • • • • • • • • • • • • • • •				J		• • • • • • • • • • • • • • • • • • • •				92/93
PFX IS C 5800         DBECCDD OFTION IN UL PRODUCTS         VA         Equity/Index Equity/Index BA         CompUNITY221 Equity/Index BA         ompUNITY221 Equity/Index BA			-																				
PFX IS C 5800         DBECCED OFTION IN UL PRODUCTS         N A Equity/Index PRODUCTS         CMADIAN IMPERIAL Failure         CMADIAN IMPERIAL PRODUCTS         D/11/2021         D/11/2021 <thd 11="" 2021<="" th=""> <thd 11="" 2021<="" th=""> <thd 11="" 2021<="" <="" td=""><td>11/5/2021</td><td>. PRODUCTS</td><td>N/A</td><td>. Equity/Index.</td><td>SWITZE 54930</td><td>OOSGDHJDHGZYMB20</td><td>.11/09/2020 .</td><td>11/05/2021 .</td><td>5,937</td><td></td><td></td><td>1,733,782</td><td></td><td></td><td>1,733,782</td><td>2,917,3</td><td>7</td><td></td><td></td><td>.  </td><td></td><td></td><td>91/92</td></thd></thd></thd>	11/5/2021	. PRODUCTS	N/A	. Equity/Index.	SWITZE 54930	OOSGDHJDHGZYMB20	.11/09/2020 .	11/05/2021 .	5,937			1,733,782			1,733,782	2,917,3	7			.			91/92
I/1/17/22/1         PMIQUETS         VIA         Equity/index         BA         210/17/2021         1/0/17/2021         3,161,060         3,161,060         6,156,057	SPX US C 3590	EMBEDDED OPTION IN IUL	_1		CANADIAN IMPERIAL														1				
IPX US C 3879 7/1/2021       BBEEDRED OFTION IN UL PRODUCTS       V/A       Equi ty/Index       Equi ty/Index       ETTION IN UL PRODUCTS       V/A       Equi ty/Index       Equi ty/Index       ETTION IN UL PRODUCTS       V/A       Equi ty/Index       EttiS FRAD BAK KEIP       1/1/1/2021       7,978       28,598,666       .3697.000       2,143,825       .3,297.773       .3627.066       .3697.000       .2,143,825       .3,297.773       .3627.066       .3,287.776       .3,287.776       .3,287.776       .3,287.776       .3,287.776       .3,287.776       .3,287.776       .3,287.776       .3,287.776       .3,287.776       .3,287.776       .3,287.776       .3,287.776       .3,287.776       .3,287.776       .3,287.776			N/A	Fauity/Index		19DI 770X0H037E78	10/13/2020	10/11/2021	13 031	46 781 200	3500 000	3 161 060			3 161 060	6 156 0	7		1				95/95
PROLICTS         NA         Equity/Index.         CITIBAN N.A.         EFODO2TF27E10FFA76         0.9/02/2021         7.378         26,538,666         3397.000         2.143,825         3.287.773         9         95/95           SPIL IG 5 05 15/2/2021         Election OFTION IN UL NOB BANK DE         VA         Equity/Index.         ESTO202/27F927(BF376)         0.9/02/2020         0.9/02/2021         6,688         24,177,120         3.951.000         1.445,946         2.2,143,825         3.287,773         9         95/95           11/1/2021         PRODUCTS         VA         Equity/Index.         54930005204DF5270820         11/1/1/2021         7,949         28,971.278         3822.000         1.945,946         3.3,657,796         9         9         9/9           11/1/2021         PRODUCTS         VI/V         VA         Equity/Index.         11/19/2021         1.987,381         3822.000         1.926,361         3.657,796         9         9         9/9         9/9         9/9         9/9         9/9         9/9         9/9         9/9         9/9         9/9         9/9         9/9         9/9         9/9         9/9         9/9         9/9         9/9         9/9         9/9         9/9         9/9         9/9         9/9         9/9				quity/index.	2101	ISULITUNUIUSELIO	10/10/2020 .						•••••				· ·····	••••••					33/33
BP: US 2815 9/2/2021 [BBEDDED OFTION IN ILL PRODUCTS       BARCAVS BANK NEII (VAIN Equity/Index, V-       BARCAVS BANK, NEIII (VAIN Equity/Index, V-       BARCAVS BANK, NEIII (VAIN Equity/Index, V-       BARCAVS BANK, NEIII (VAIN Equity/Index, V-       BARCAVS BANK, NEIIII (VAIN Equity/Index, V-       BARCAVS BANK, NEIIIII (VAIN Equity/Index, V-       BARCAVS BANK, NEIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIIII	SPX US C 3597 9/1/202		-1	I															1				
PROUCTS         NA         Equity/Index         Y0         6565EF7/UF5170XK5573         09/04/2021         6,668         24,177,120         3615.000         1,445,946         1,445,946         2,889,992         97/98           11/11/22021         PRODUCTS         N/A         Equity/Index         S4900050DxL0F627/B20         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/			. N/A	.Equity/Index.		UZWZ7FF32TWEFA76	.09/02/2020 .	09/01/2021 .	7,378			2, 143, 825	·	ļ	2, 143, 825		3			.			95/95
PROUCTS         NA         Equity/Index         Y0         6565EF7/UF5170XK5573         09/04/2021         6,668         24,177,120         3615.000         1,445,946         1,445,946         2,889,992         97/98           11/11/22021         PRODUCTS         N/A         Equity/Index         S4900050DxL0F627/B20         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/2020         11/13/	SPX US C 3615 9/2/202	1 EMBEDDED OPTION IN IUL	-1		BARCLAYS BANK NEW											1			1				
BY: US C 3822         ElleDED OFTION IN ILL 11/1/1/2021         N/A         Equity/Index Equity/Index         M/ON BANK 0F SITZE         549300500L0H5/YIB20         11/1/1/2021         7,949         28,791,278         3622.000         1,926,361         3,657,796         93/94         93/94           11/1/1/2021         PROUCTS         V/A         Equity/Index         BA         2161190/77/00H/322F78         11/1/1/2020         11/1/1/2020         11/1/1/2020         11/1/1/2020         2,460,196         4,990,846         92/93           97/142         PROUCTS         V/A         Equity/Index         N         KBHDSPR/VMI0/FXT09         11/1/2020         11/19/2021         6,189         22,21,771         3639.000         1,411,587         2,781,384         94/95           97/14         PROUCTS         V/A         Equity/Index         KBHHDSPRFVMI0/FXT09         11/1/2/2021         10,518         38,380,182         3649.000         2,782,424         2,792,424         4,659,287         94/94         94/94         94/94         94/94         94/94         94/94         94/94         94/94         92/93         94/94         92/93         92/93         92/93         92/93         92/93         92/93         92/93         92/93         92/93         92/93         92/93         92/93			N/A	Equity/Index		EF7VJP5170UK5573	09/04/2020	09/02/2021	6 688	24,177 120	3615 000	1,445,946			1,445,946	2 889 9	2		1				97/98
11/11/2021       PRODUCTS       N/A       Equity/Index, SHI 225       54330050LDH52/NE20       11/11/2021       .7,949       28,791,278       3622.000       1,926,361       3,857,796	202 0 211 VQ2																-						
BY: US C 3622       BIBEDDED OPTION IN ILL 11/9/2021       N/A       Equity/Index BA       21G1190L770X0HC3ZE78       11/10/2021       .0, 657       .39, 324, 054       .3622.000       .2, 460, 196       .2, 460, 196       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93       .92/93 <td< td=""><td></td><td></td><td>-l</td><td></td><td></td><td></td><td>11 (10 (000-</td><td></td><td></td><td></td><td></td><td>4 000</td><td> </td><td></td><td>4 000</td><td></td><td></td><td></td><td>1</td><td></td><td></td><td></td><td>00/01</td></td<>			-l				11 (10 (000-					4 000			4 000				1				00/01
11/19/2021       PRODUCTS       V/A       Equity/Index, BA       21 GI 190L770X0HC3ZE78       1/1/0/2021       10,857       .39,324,054       3622.000       2,460,196       4,990,846       92/93         SPX US C 3639       ENBEDDED OPTION IN IUL       N/A       Equity/Index, BA       21 GI 190L770X0HC3ZE78       1/1/0/2021       .00,857       .39,324,054       .3622.000       2,460,196       .4,990,846			N/A	Equity/Index.		UUSGDHJDHGZYMB20	.11/13/2020 .	11/11/2021 .	7,949			1,926,361	·	·····	1,926,361	3,657,7	б		<u> </u>	. [			93/94
11/19/2021       PROUCTS       V/A       Equity/Index, BA       21GI 190L770X0HC3ZE78       1/1/0/2021       10,857       .39,324,054       3622.000       2,460,196       .4,990,846         92/93         SPX US C 3639       ENBEDDED OPTION IN IUL 1/19/2021       N/A       Equity/Index, SV US C 3649       Equity/Index, SV US C 3649       EndeDDED OPTION IN IUL 1/12/2021       N/A       Equity/Index, SV US C 3649       EndeDDED OPTION IN IUL 1/12/2021       N/A       Equity/Index, SV US C 3663       EndeDDED OPTION IN IUL 1/12/2021       N/A       Equity/Index, SV US C 3664       EndeDDED OPTION IN IUL 1/12/2021       N/A       Equity/Index, SV US C 3664       EndeDDED OPTION IN IUL 1/12/2021       11/22/2021       10,518       38,380,182       3649.000       2,792,424       2,792,424       4,659,287       94/94       94/94         11/15/2021       PRODUCTS       N/A       Equity/Index, SPX US C 3666       EldeDDED OPTION IN IUL 1/15/2021       11/12/2021       11/12/2021       11/12/2021       11/12/2021       11/15/2021       2,159,16       3663.000       2,823,756       2,252,176       2,252,176       93/94       92/93       93/94       93/94       93/94       93/94       93/94       93/94       93/94       93/94       93/94       93/94       93/94       93/94       93/94       93/94       93/	SPX US C 3622	EMBEDDED OPTION IN IUL	-1	1	CANADIAN IMPERIAL							1			1				1				
SPX US C 3639       EUBEDED OPTION IN IUL 11/19/2021       N/A       Equi ty/Index       N/A <th< td=""><td>11/9/2021</td><td>PRODUCTS</td><td>N/A</td><td>.Equity/Index</td><td>BA</td><td>19DL770X0HC3ZE78</td><td>11/10/2020</td><td>.11/09/2021</td><td></td><td></td><td></td><td>2,460,196</td><td></td><td></td><td>2,460,196</td><td>4,990.84</td><td>6</td><td></td><td></td><td></td><td></td><td></td><td>92/93</td></th<>	11/9/2021	PRODUCTS	N/A	.Equity/Index	BA	19DL770X0HC3ZE78	11/10/2020	.11/09/2021				2,460,196			2,460,196	4,990.84	6						92/93
11/19/2021       PRODUCTS       N/A       Equity/Index       N.       KB1H10SPRFIN/WC/FXT09       11/22/2021       11/1/2/2021       6, 189       22, 221, 771															,								
SPX US C 3649       EMBEDDED OPTION IN IUL 11/22/2021       V/A       Equity/Index.       CITIBANK N.A.       E5702/WZ7F532TWEFA76       11/22/2021       .0,518       .38,380,182       .3649.000       2,792,424       .4,659,287			NI ZA	Envis de la			11 /00 /0000	11/10/0001	0.400	00 504 774	0000 000	4 444 505			4 444 505	0.701.0	4		1				04/05
11/22/2021       PROUCTS       N/A       Equity/Index       CITIBANK N. A       E5702/IZ7FF32TWEFA76       .11/22/2021       .0,18       .38,380,182			IN/A		KB1H	IIDOPHENYMUUEXIU9	11/23/2020	11/19/2021 .	ь, 189			1,411,587			1,411,587	2, /81, 3	4			· [			94/95
SPX US C 3663       EUBEDDED OPTION IN IUL 11/17/2021       N/A       Equi ty/Index.       KB1HIDSPRIVINUE/XT09       11/17/2021       5,872       21,509,136	SPX US C 3649	EMBEDDED OPTION IN IUL	-1		1											1			1				
SPX US C 3663       EUBEDDED OPTION IN IUL 11/17/2021       N/A       Equi ty/Index.       KB1HIDSPRIVINUE/XT09       11/17/2021       5,872       21,509,136	11/22/2021	PRODUCTS	N/A	. Equity/Index.	CITIBANK N.A E570D	DZWZ7FF32TWEFA76	11/24/2020	11/22/2021				2,792,424			2,792,424		7			. [			94/94
11/17/2021       PRODUCTS       N/A       Equity/Index       N       KB1H105PRFII/YNUCFXT09       11/17/2021       .5,872       21,509,136       .3663.000       1,302,762				,,.			1																
SPX US C 3886       EMBEDDED OPTION IN IUL 11/15/2021       VA       EMBEDDED OPTION IN IUL 11/26/2021       VA       Equity/Index Equity/Index       Name KBH1DSPRFIV/NUCFX0P       11/17/2021       12/26       45,212,476       .3686.000       2,823,756       .5,052,369 <td></td> <td></td> <td>NI/A</td> <td>Equity (1 p days</td> <td></td> <td></td> <td>11/10/2020</td> <td>11/17/0001</td> <td>E 070</td> <td>01 500 100</td> <td>2662 000</td> <td>1 202 700</td> <td> </td> <td></td> <td>1 202 700</td> <td>0 505 1</td> <td>e .</td> <td></td> <td>1</td> <td></td> <td></td> <td></td> <td>02/02</td>			NI/A	Equity (1 p days			11/10/2020	11/17/0001	E 070	01 500 100	2662 000	1 202 700			1 202 700	0 505 1	e .		1				02/02
11/15/2021       PRODUCTS       N/A       Equity/Index.       N.       KB1H1DSPRFHI/WICUFXT09       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020       .11/17/2020 <t< td=""><td></td><td></td><td>N/ A</td><td></td><td></td><td>IIDOMHENIIMUUEXIUS</td><td>11/19/2020</td><td></td><td>Þ,8/2</td><td>∠1,509,136</td><td></td><td> 1,302,762</td><td>·</td><td>·</td><td> 1,302,762</td><td></td><td>۰</td><td>·····</td><td>·····</td><td>· • • • • • • • • • • • • • • • • • • •</td><td></td><td></td><td>32/93</td></t<>			N/ A			IIDOMHENIIMUUEXIUS	11/19/2020		Þ,8/2	∠1,509,136		1,302,762	·	·	1,302,762		۰	·····	·····	· • • • • • • • • • • • • • • • • • • •			32/93
SPX US C 3708       EMBEDDED OPTION IN IUL 11/26/2021       CANAD IAN IMPERIAL BA       CANAD IAN IMPERIAL BA       CANAD IAN IMPERIAL BA       CANAD IAN IMPERIAL BA       SPX US C 3713       EMBEDDED OPTION IN IUL IN/2021       N/A       Equity/Index BA       Equity/Index BA       Equity/Index BA       Equity/Index BA       CANAD IAN IMPERIAL BA       SPX US C 3713       EmBEDDED OPTION IN IUL IN/2021       N/A       Equity/Index BA       Equity/Index BA       Equity/Index BA       Equity/Index BA       Equity/Index BA       Equity/Index BA       SPX US C 3720       EMBEDDED OPTION IN IUL IN/2021       N/A       Equity/Index BA       Equity/Index BA       Equity/Index BA       Equity/Index BA       Equity/Index BA       SPX US C 3720       EndetDeD OPTION IN IUL IN/2021       N/A       Equity/Index BA       Equity/Index			-1		WELLS FARGO BANK,											1			1				
SPX US C 3708       EMBEDDED OPTION IN IUL 11/26/2021       CANADIAN IMPERIAL BA       CANADIAN IMPERIAL BA       CANADIAN IMPERIAL BA       CANADIAN IMPERIAL BA       CANADIAN IMPERIAL BA       SPX US C 3713       EMBEDDED OPTION IN IUL IN/2021       N/A       Equity/Index BA       Equity/Index BA       Equity/Index BA       CANADIAN IMPERIAL BA       SPX US C 3713       EmbedDed OPTION IN IUL IN/2021       N/A       Equity/Index BA       Equity/Index BA       Equity/Index BA       Equity/Index BA       Equity/Index BA       Equity/Index BA       Equity/Index BA       SPX US C 3720       ElmetDed OPTION IN IUL IN/2021       N/A       Equity/Index BA       Equity/Index BA       Equity/Index BA       Equity/Index BA       Equity/Index BA       Equity/Index BA       Equity/Index BA       SPX US C 3720       EndetDed OPTION IN IUL IN/2021       N/A       Equity/Index BA       Equity/Index	11/15/2021	PRODUCTS	N/A	. Equity/Index.	N KB1H	I1DSPRFMYMCUFXT09	11/17/2020	11/15/2021				2,823,756		L	2,823,756		9			. [			93/94
11/26/2021       PRODUCTS       N/A       Equity/Index.       BA       21G19DL770X0HC3ZE78       11/30/2021       16,237       60,206,796       .3708.000       .3,499,398												1			,								
SPX US C 3713 11/30/2021       EMBEDDED OPTION IN IUL PRODUCTS       CANADIAN IMPERIAL BA       CANADIAN IMPERIAL BA       L2/02/2020       11/30/2021				Fauity/Index		1001 77010007570	11/30/2020	11/26/2021	16 007	60 206 706	3200 000	3 100 200			3 100 200	6 /00 7	٥		1				03/0/
11/30/2021       PRODUCTS       N/A       Equity/Index.       BA			. IV A	. Equity/index		IJULI/UNUTUJZE/8	.11/30/2020 .		10,23/							0,480,7	°		·	· [ ]			JU/ J4
SPX US C 3720 EMBEDDED OPTION IN IUL WELLS FARGO BANK,			-1	1								1			1				1				
SPX US C 3720 EMBEDDED OPTION IN IUL WELLS FARGO BANK,	11/30/2021	PRODUCTS	N/A	. Equity/Index.	BA 21GI	19DL770X0HC3ZE78	12/02/2020 .	11/30/2021 .							4,754,122		2						92/93
				. ,								1			1								
				Fauity/Index		IDSPREMVMCI IEVTOD	12/15/2020	12/1//2021	10 440	38 836 800	9790 000	2 762 111			2 762 111	/ 100 0	8		1				03/02
	12/ 14/ 2021		IV A	. Lquity/index	NB IH	1100FNFNI1NUUFX109	12/ 10/2020	12/ 14/ 2021 .	10,440			2,102,111			2,702,111		۰						JU/ JZ

						Showing a		3, Oap3, I	loors, Colla	ins, owaps	and i orwa	us open e										
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																						1
											Prior	Current										1
	Description										Year(s)	Year Initial										1
										<b>A</b>												1
	of Item(s)									Strike	Initial Cost	Cost of									Credit	Hedge
	Hedged,									Price,	of Un-	Un-					Total	Current	Adjustment		Quality	Effectiveness
			<b>T</b> ( )				<b>D</b> ( )					-		<b>D</b> 1/							-	
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
				Eveloperat	· Countonsonts	Trada			Mational											Detential		
	Generation	Exhibit	Risk(s)	Exchange	e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central	I Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Valu	e (Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
		laonanoi	(0)		releaningheade	Duto	Expiration	0011110010	7 1110 1111	(1 0.07	1 0.0		income	Value		(200.0000)	8.7.0.0.0	71001011011	itoini	Exposure	Linery	(2)
SPX US C 3739	EMBEDDED OPTION IN IUL	-		BARCLAYS BANK NEW																		1
12/10/2021	PRODUCTS	N/A	. Equity/Index.	. YO	G5GSEF7VJP5170UK5573 .	12/14/2020					1,280,216			1,280,216	2,047,9	46						95/95
SPX US C 3741	EMBEDDED OPTION IN IUL			CANADIAN IMPERIAL																		1
		N174	E 14 /1 4		01014001770701007570	40 (04 (0000	10/00/0001	5 000	04 000 000	0744 000	4 040 004			4 040 004	0 404 /	7						04/05
12/3/2021	PRODUCTS	N/A	Equity/Index	. ВА	21G119DL770X0HC3ZE78 .	12/04/2020	12/03/2021 .	5,668			1,348,984			1,348,984		57						94/95
SPX US C 3761	EMBEDDED OPTION IN IUL			WELLS FARGO BANK,																		1
12/9/2021	PRODUCTS	NIZA	. Equity/Index.		KB1H1DSPRFMYMCUFXT09 .	12/10/2020	.12/09/2021				1,269,298			1,269,298		44						95/95
		NV A	. Equity/muex.		ND IN IDOPREMITMOURNING .	12/ 10/ 2020	12/09/2021 .				1,209,290	• • • • • • • • • • • • • • • • • • • •				**				• • • • • • • • • • • • • • • • • • • •		90/90
SPX US C 3762	EMBEDDED OPTION IN IUL	-		BARCLAYS BANK NEW																		1
12/22/2021	PRODUCTS	N/A	Equity/Index.	YO	G5GSEF7VJP5170UK5573 .	. 12/24/2020	12/22/2021 .				1,697,826			1,697,826		77						94/94
SPX US C 3767		1										[	ſ		, 300, -		· [ · · · · · · · · · · · · · · · · · ·	Γ				1
	EMBEDDED OPTION IN IUL	-1	<b>_</b>	WELLS FARGO BANK,																		1
12/7/2021	PRODUCTS	. N/A	. Equity/Index.	. N	KB1H1DSPRFMYMCUFXT09 .	12/08/2020	12/07/2021 .				2,902,826			2,902,826	4,458,0	96						95/95
SPX US C 3769	EMBEDDED OPTION IN IUL	1		GOLDMAN SACHS		1				1	1	1										1
	PRODUCTS	NIZA.	Equity/Index		W22LROWP21HZNBB6K528 .	10/00/0000	10/01/0001	16,000	61 747 507		4 005 010		1	4 005 040	E 001 0	20	1	1	1			94/94
12/21/2021		NV A	. Equity/Index.		WZZLHUWPZIHZINDDOK528 .	12/22/2020	12/21/2021 .		61,747,527	3/09.000	4,005,316			4,005,316	5,961,8			• • • • • • • • • • • • • • • • • • • •				34/34
SPX US C 3771	EMBEDDED OPTION IN IUL	-1	1	BARCLAYS BANK NEW			1			1	1			1		1	1	1	1			1
12/16/2021	PRODUCTS	N/A	. Equity/Index.		G5GSEF7VJP5170UK5573 .	12/17/2020	12/16/2021 .	6.448			1,584,209		1	1,584,209		51	1	1	1			93/93
		IV A	. Equity/ muex.		uuuuli //urui/uu/uu/uu/uu/			y, <del>44</del> 0						1, J04, 209	2,313,0							30/30
SPX US C 3789	EMBEDDED OPTION IN IUL	-		WELLS FARGO BANK,		1				1	1				1							1
12/17/2021	PRODUCTS	N/A	Equity/Index.	N	KB1H1DSPRFMYMCUFXT09 .	. 12/21/2020	. 12/17/2021				1,800,368			1,800,368		94						93/94
SPX US C 3807	EMBEDDED OPTION IN IUL	1	1	BARCLAYS BANK NEW										,,		[						1
		-																				1
12/28/2021	PRODUCTS	. N/A	. Equity/Index.	. YO	G5GSEF7VJP5170UK5573 .	12/29/2020	12/28/2021 .		106, 158, 195		6,695,746			6,695,746	9,476,7	50						93/93
SPX US C 3849 2/1/202	22 EMBEDDED OPTION IN IUL			CANADIAN IMPERIAL																		1
GFX 00 0 0040 E/ 1/ E0	PRODUCTS	NI/A	E i Au / La dau		21G119DL770X0HC3ZE78	02/02/2021	00/01/0000	11.000		3849.000		0 001 001		0 001 001		10						94/94
		. N/A	. Equity/Index.		21GI I9DL//UXUHU3ZE/8 .	02/02/2021	02/01/2022 .	11,063				3,391,031		3,391,031		13						94/94
SPX US C 3863	EMBEDDED OPTION IN IUL	_		BANK OF AMERICA,																		1
1/28/2022	PRODUCTS	N/A	. Equity/Index.		B4TYDEB6GKMZ0031MB27 .	01/29/2021	01/28/2022 .					2,940,023		2,940,023		17						93/94
		NVA	. Equity/ muex.		D411DLD00Km20031mD27 .		01/20/2022 .															30/ 34
SPX US C 3867	EMBEDDED OPTION IN IUL	-		BARCLAYS BANK NEW																		1
1/27/2022	PRODUCTS	N/A	. Equity/Index.	YO	G5GSEF7VJP5170UK5573 .	01/28/2021	01/27/2022 .					2,771,321		2,771,321		32						94/94
SPX US C 3875	EMBEDDED OPTION IN IUL			WELLS FARGO BANK,																		1
		-																				1
1/19/2022	PRODUCTS	. N/A	. Equity/Index.	. N	KB1H1DSPRFMYMCUFXT09 .	01/20/2021	01/19/2022 .	8,979				2,473,266		2,473,266	2,711,3	43						93/93
SPX US C 3891 03/07/2	22 EMBEDDED OPTION IN IUL			WELLS FARGO BANK,																		1
		NI/A	E i A / La alare			00/00/0001	00/07/0000	14 405	EC 400 04E	2001 000		4 400 500		4 400 500	4 501 0	0						00/04
	PRODUCTS	N/A	. Equity/Index.		KB1H1DSPRFMYMCUFXT09 .	03/09/2021	03/07/2022 .	14,495				4,408,509		4 , 408 , 509	4,531,5							93/94
SPX US C 3904 2/3/202	22 EMBEDDED OPTION IN IUL	_		WELLS FARGO BANK,																		1
	PRODUCTS	N/A	Equity/Index.	N	KB1H1DSPRFMYMCUFXT09 .	02/04/2021	02/03/2022 .	6,013				1,688,150		1,688,150		D1						93/93
		NVA	. Equity/ muex.		ND II I IDOFNI MI MOOI X109 .	02/04/2021	02/03/2022 .	0,010			•••••											30/ 30
SPX US C 3923 3/3/202	22 EMBEDDED OPTION IN IUL	-		CANADIAN IMPERIAL																		1
	PRODUCTS	N/A	. Equity/Index.	BA	21GI 19DL770X0HC3ZE78 .	03/04/2021	03/03/2022 .	6,605				1,437,644		1,437,644	1,918,0	42						94/95
SPX US C 3929	EMBEDDED OPTION IN IUL		1	UNION BANK OF				, .														1
		-																				1
1/24/2022	PRODUCTS	N/A	. Equity/Index.		549300SGDHJDHGZYMB20 .	01/26/2021	01/24/2022 .	14,598			·····	4,083,535				j]						91/92
SPX US C 3930	EMBEDDED OPTION IN IUL	_1		BARCLAYS BANK NEW		1			1	1	1	1			1							1
1/21/2022	PRODUCTS	N/A	. Equity/Index.		G5GSEF7VJP5170UK5573 .	01/22/2021	01/21/2022 .				1	2,219,385		2,219,385		55						94/94
		. IV A	. Equity/index.		UJUSEF/VJF31/UUN30/3 .			p, 960							2,401,4							34/ 34
SPX US C 3949 2/4/202	22 EMBEDDED OPTION IN IUL	-		CANADIAN IMPERIAL		1				1	1				1							1
	PRODUCTS	N/A	Equity/Index.	BA	21GI 19DL770X0HC3ZE78 .	02/05/2021	02/04/2022 .	5, 139			L	1,397,757	L	1,397,757		45		L				96/96
SPX US C 3954	EMBEDDED OPTION IN IUL	1		BANK OF AMERICA,					,,			,,.		,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							1
		1					00,000,00055			0054	1	0.000	1	0.000		[	1	1	1			0.000
2/22/2022	PRODUCTS	N/A	. Equity/Index.		B4TYDEB6GKMZ0031MB27 .	02/23/2021	02/22/2022 .	11,248				2,938,315		2,938,315		/ I						94/94
SPX US C 3964 3/1/202	22 EMBEDDED OPTION IN IUL	_		GOLDMAN SACHS		1				1	1				1							1
	PRODUCTS	NZA	Equity/Index		W22LROWP21HZNBB6K528 .	02/02/2024	03/01/2022 .	00 564		2004 000	1	6 406 000		6 406 000	6 005 5	22						02/04
		N/ A	. Equity/Index.		1122LOUIIF210210000328 .	03/02/2021					·····	6, 496, 269	·	6 , 496 , 269	6,285,5		• • • • • • • • • • • • • • • • • • • •	·····				93/94
SPX US C 3976 03/24/2	22 EMBEDDED OPTION IN IUL	-1	1	WELLS FARGO BANK,		1	1			1	1		1	1	1 1	1	1	1	1			1
1	PRODUCTS	N/A	. Equity/Index.	Ν.	KB1H1DSPRFMYMCUFXT09 .	03/25/2021	.03/24/2022				1	1,286,672	1	1,286,672		69	1	1	1			90/91
CDV 110 0 2070 02/11/																						1
SPX US C 3978 03/11/2		- L				00.000					1											00.000
	PRODUCTS	N/A	Equity/Index	CITIBANK N.A	E570DZWZ7FF32TWEFA76 .	03/12/2021	03/11/2022 .	6,819				1,894,455		1,894,455		SO	.					92/93
SPX US C 3984	EMBEDDED OPTION IN IUL	_		WELLS FARGO BANK,		1				1	1				1							1
2/24/2022	PRODUCTS	NZA	Equity/Index		KB1H1DSPRFMYMCUFXT09 .	.02/25/2021	.02/24/2022			3984.000	1	1,462,174		1 460 174		10						91/92
		N/ A	. Equity/Index.		IND IT INDERFORM THOUGHT 109 .						•••••	1,402,1/4		1, 462, 174		14						31/32
SPX US C 3986 2/8/202	22 EMBEDDED OPTION IN IUL	-1	1	WELLS FARGO BANK,			1			1	1			1		1	1	1	1			1
	PRODUCTS	N/A	Equity/Index	Ν.	KB1H1DSPRFMYMCUFXT09	.02/09/2021		13,374			1	3,592,256		3,592,256		38						92/92
CDV 110 C 2001													1	,				1				1
SPX US C 3991	EMBEDDED OPTION IN IUL	-1	L	WELLS FARGO BANK,		1					1				1							1
2/11/2022	PRODUCTS	N/A	. Equity/Index.	. N	KB1H1DSPRFMYMCUFXT09 .	02/12/2021	02/11/2022 .					2, 114, 992		2, 114, 992	1,915,5	79						94/94
SPX US C 3993 03/18/2				WELLS FARGO BANK,						1												1
5 00 0 0000 00/10/2	PRODUCTS	N/A	Equity: / Land	N	KB1H1DSPRFMYMCUFXT09	02/00/0004	02/10/0000	0 440	05 040 000	0000 000	1	1 700 500		1 700 500	1 054 0	70						00/00
		NV A	Equity/Index	. N	ND IN IDOPHENTIMUUEX 109 .	03/22/2021	03/18/2022 .	6,416				1,706,592		1,706,592	1,654,9	14	• • • • • • • • • • • • • • • • • • • •					92/92
SPX US C 3996	EMBEDDED OPTION IN IUL	-1	1	BARCLAYS BANK NEW		1	1			1	1		1	1	1 1	1	1	1	1			1
2/18/2022	PRODUCTS	N/A	. Equity/Index.		G5GSEF7VJP5170UK5573 .	02/22/2021	02/18/2022 .				1	1,855,465		1,855,465		96						93/93
			. Equity/ muex.																			
SPX US C 4012	EMBEDDED OPTION IN IUL		L	BARCLAYS BANK NEW		1				1	1				1							1
2/15/2022	PRODUCTS	N/A	Equity/Index	YO	G5GSEF7VJP5170UK5573 .	02/17/2021	02/15/2022 .					3,912,362		3,912,362		49						92/92
							•			•				•	7 - 17							

#### **SCHEDULE DB - PART A - SECTION 1**

					onowing		3, Oap3, I	loors, Colla	ins, owaps		us open a	o or ouric										
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												1
										Prior	Current											1
																						1
	Description									Year(s)	Year Initial											1
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment			Effectivenes
			<b>T</b> ( )			<b>D</b> ( )			,		÷		- · · /									
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description		Identifier	( )			÷.	÷.				Paid			Carla	Eain Malue		B./A.C.V.	,			Entity	
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Pald	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX US C 4019 03/21/22	2 EMBEDDED OPTION IN IUL			CANADIAN IMPERIAL																		1
	PRODUCTS	N/A	Equity/Index.	BA	03/23/2021	03/21/2022 .					2,346,333				2,420,932							94/93
SPX US C 4022 03/25/22	2 EMBEDDED OPTION IN IUL		1	WELLS FARGO BANK,			,				,,		,									1
0. 1. 00 0 1022 00, 20, 20	PRODUCTS	N/A	Equity/Index.	N. KB1H1DSPRFMYMCUFXT09	03/29/2021	.03/25/2022	5,203	20,926,466	4022.000		1,287,795		1,287,795		1,284,500							92/92
001 10 0 4040 00 445 (00		WA	Equility/ much.												1,204,300							JE/ JE
SPX US C 4042 03/15/22	2 EMBEDDED OPTION IN IUL			CANADIAN IMPERIAL																		1
	PRODUCTS	N/A	Equity/Index.	BA 21G119DL770X0HC3ZE78	03/16/2021	03/15/2022 .					2,207,285		2,207,285		1,978,770							93/93
SPX US C 4048 03/17/22	2 EMBEDDED OPTION IN IUL			CANADIAN IMPERIAL																		1
	PRODUCTS	N/A	Equity/Index.	BA 21G119DL770X0HC3ZE78	03/18/2021	.03/17/2022					1,680,298		1,680,298		1,550,835							94/94
SPX US C 4051 03/28/22	2 EMBEDDED OPTION IN IUL		. ,																			1
	PRODUCTS	N/A	Equitv/Index.	CITIBANK N.A E570DZWZ7FF32TWEFA76	03/30/2021	.03/28/2022	14.509	58.775.959	4051.000		3, 191, 980		3, 191, 980		3.384.333				1			93/93
0040000000 C :		1W/A								400												
				Excluding Variable Annuity Guarant				ons and Warra	ants	182,074,741	64,783,864		246,858,605	XXX	513,946,419						XXX	XXX
0079999999. Sub	ototal - Purchased On	tions - Heda	ing Effective	Excluding Variable Annuity Guarant	ees Under S	SAP No.10	8			182,074,741	64,783,864		246,858,605	XXX	513,946,419						XXX	XXX
				Variable Annuity Guarantees Under									,,	XXX	,,				1		XXX	XXX
		uons - neug	Ing Ellective	variable Annulty Guarantees Under	33AP 110.1	00	1							^^^^							~~~	
SPX US C 2652 4/1/2021	1 EMBEDDED OPTION IN IUL					1	1						1									1
	PRODUCTS	N/A	Equity/Index.	CITIBANK N.A E570DZWZ7FF32TWEFA76	03/31/2020	04/01/2021 .				4, 300, 800						3,451,909						1
SPX US C 2887 5/3/2021	1 EMBEDDED OPTION IN IUL			WELLS FARGO BANK,			-															1
0. 1. 00 0 2001 0, 0, 202	PRODUCTS	N/A	Equitv/Index	N. KB1H1DSPRFMYMCUFXT09	05/04/2020	.05/03/2021	11,533	33,295,771		3,063,857			12,504,953		12,504,953	2,295,307						1
001 10 0 0000 5 (0 0000		WA	Equility/ much.							0,000,007			12,004,000		12,004,000							1
SPX US C 2900 5/3/2021				BARCLAYS BANK NEW																		1
	PRODUCTS	N/A	. Equity/Index.	Y0 G5GSEF7VJP5170UK5573	05/05/2020	05/03/2021 .				2,632,207			9,636,528		9,636,528	1,783,187						
SPX US C 2904	EMBEDDED OPTION IN IUL			WELLS FARGO BANK,																		1
5/14/2021	PRODUCTS	N/A	Equity/Index.	N. KB1H1DSPRFMYMCUFXT09	05/15/2020	.05/14/2021	9,377	27,230,808	2904.000	2,371,068			9,996,207		9,996,207	1,828,469						1
SPX US C 2926 5/7/2021				GOLDMAN SACHS			,															1
3FX 03 0 2920 3/1/202		N174	E 14 (1 4		05 (00 (0000	05/07/2021	40.055		0000 000	0 000 404					12,802,992	0.000.044						1
	PRODUCTS	N/A	.Equity/Index.	INTERN W22LR0WP21HZNBB6K528	05/08/2020	05/07/2021 .				3,386,424	• • • • • • • • • • • • • • • • • • • •		12,802,992	•••••	12,802,992	2,396,811			•••••	• • • • • • • • • • • • • • • • • • • •		
SPX US C 2985	EMBEDDED OPTION IN IUL			CANADIAN IMPERIAL																		1
5/17/2021	PRODUCTS	N/A	Equity/Index_	BA	05/19/2020	05/17/2021				3,533,304			13,406,420		13,406,420	2,563,079						1
SPX US C 2989	EMBEDDED OPTION IN IUL			WELLS FARGO BANK,																		1
5/10/2021	PRODUCTS	N/A	Equity/Index.	N. KB1H1DSPRFMYMCUFXT09	05/12/2020	05/10/2021				2,671,829			11,219,596		11,219,596	2, 173, 477						1
		IV A	. Equility/ muex.							2,0/1,029					11,219,330	2, 1/0,4//						
SPX US C 3004	EMBEDDED OPTION IN IUL			GOLDMAN SACHS																		1
5/19/2021	. PRODUCTS	N/A	Equity/Index_	INTERN W22LR0WP21HZNBB6K528	05/21/2020	05/19/2021	7,620			1,920,164			7,363,827		7,363,827	1,419,512						1
SPX US C 3010	EMBEDDED OPTION IN IUL			CANADIAN IMPERIAL																		1
5/21/2021	PRODUCTS	N/A	Equity/Index.	BA	05/26/2020	05/21/2021 .				2,285,032			8, 119, 675		8, 119, 675	1,565,795						1
SPX US C 3052	EMBEDDED OPTION IN IUL			CANADIAN IMPERIAL																		1
	PRODUCTS	NZA	Equity/Index		05/07/0000	05/04/0001	10 550			0 615 010			0 600 252		9.699.352	1 000 041						1
5/24/2021		IV A	Equity/Index.	BA 21G119DL770X0HC3ZE78	05/27/2020	05/24/2021 .				2,615,313	••••••		9,699,352			1,909,041	•••••					1
SPX US C 3092	EMBEDDED OPTION IN IUL	l		BARCLAYS BANK NEW			1						1						1			1
5/28/2021	. PRODUCTS	N/A	. Equity/Index.	Y0 G5GSEF7VJP5170UK5573	05/29/2020	05/28/2021 .				2,607,895			9,989,801		9,989,801	2,001,883						1
SPX US C 3117 6/1/202	1 EMBEDDED OPTION IN IUL			GOLDMAN SACHS		1	1						1									1
	PRODUCTS	N/A	Equity/Index.	INTERN W22LR0WP21HZNBB6K528	06/02/2020	06/01/2021 .				1,948,346			6,945,470		6,945,470	1,403,845			l			1
SPX US C 3121	EMBEDDED OPTION IN IUL					T													<b></b>			1
	PRODUCTS	NIZA.	Equity (1 - d-		06 /10 /0000	06/14/0004	45 055	47 040 055	0101 000	A E4E 400			10 001 750		10 001 750	0 500 050						1
6/14/2021		N/A	. Equity/Index.	CITIBANK N.A. E570DZWZ7FF32TWEFA76	06/16/2020	06/14/2021 .				4,515,480	•••••		13,021,753		13,021,753	2,590,850						1
SPX US C 3134 7/6/2021		l		WELLS FARGO BANK,			1						I						1			1
	PRODUCTS	N/A	. Equity/Index.	N KB1H1DSPRFMYMCUFXT09	06/30/2020	07/06/2021 .		130, 239, 638		10,349,771			35, 124, 220		35, 124, 220	6,836,554						
SPX US C 3161 6/3/2021	1 EMBEDDED OPTION IN IUL			CANADIAN IMPERIAL		1	1						1									1
	PRODUCTS	N/A	Equity/Index.	BA	06/04/2020	06/03/2021				1,375,928			4,671,480		4,671,480							1
SPX US C 3181	EMBEDDED OPTION IN IUL		Equility/ mdox.	BARCLAYS BANK NEW															1			1
		NI ZA	Fundamentary		00 /10 /0000	00/17/0004	0.005	00 070 005	0101 000	0 101 005			0 070 744		0 070 744	1 000 170			1			1
6/17/2021	. PRODUCTS	N/A	.Equity/Index.	Y0 G5GSEF7VJP5170UK5573	06/19/2020	06/17/2021 .	8,385			2, 101, 365			6,673,714		6,673,714	1,368,179						
SPX US C 3207	EMBEDDED OPTION IN IUL			BANK OF AMERICA,		1	1						1									1
6/10/2021	. PRODUCTS	N/A	Equity/Index.	N.A B4TYDEB6GKMZ0031MB27	06/12/2020	06/10/2021 .				1,906,275			7,040,021		7,040,021	1,480,900						1
SPX US C 3237	EMBEDDED OPTION IN IUL			WELLS FARGO BANK,			1		1				1			-						1
7/15/2021	PRODUCTS	N/A	Equity/Index.	N. KB1H1DSPRFMYMCUFXT09	09/29/2020	.07/15/2021	4,283			1,406,109			3,208,382		3,208,382				1			1
SPX US C 3267 6/7/2021			. Lyan (y/ mdox.	WELLS FARGO BANK,											0,200,002							1
UTA UU U UZU/ U///202					00 (00 (00 00	00/07/0001	44.400	47 000 000	0007 000	0 450 007			40.040.540		40.040.540	0.057.000			1			1
	PRODUCTS	N/A	.Equity/Index.	N. KB1H1DSPRFMYMCUFXT09	06/09/2020	06/07/2021 .				3,452,937			10,312,542		10,312,542	2,257,308			· [			1
SPX US C 3349	EMBEDDED OPTION IN IUL			WELLS FARGO BANK,		1	1						1									1
9/15/2021	. PRODUCTS	N/A	Equity/Index.	N KB1H1DSPRFMYMCUFXT09	09/29/2020	09/15/2021 .		14,899,701		1,245,942					2,966,929	610,420						
SPX US C 3436	EMBEDDED OPTION IN IUL			WELLS FARGO BANK,									1	1 1		-						1
8/16/2021	PRODUCTS	N/A	Equity/Index.	N	09/29/2020		3.476						2,012,426		2,012,426							1
		IV A													2,012,420				h			1
SPX US C 3446	EMBEDDED OPTION IN IUL			GOLDMAN SACHS															1			1
10/4/2021	PRODUCTS	N/A	Equity/Index.	INTERN W22LROWP21HZNBB6K528	09/30/2020	10/04/2021 .				4, 127,001			9,457,265		9,457,265	2,006,462						

Description of Item(s) Hedged, Used for Income Schedule/ Generation Exhibit Risk(s) Exchange, Counterparty Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade Trade T	1 22 Credit Quality of Refer- ence Entity	y Effectivene at Inceptio - and at Quarter-en
Description of Item(s) Hedged, Used for Income         Type(s) Schedule/ Schedule/ Babbin         Type(s) of Schedule/ Babbin         Type(s) Babbin         Type(s) Current Schedule/ Babbin         Type(s) Babbin         Type(s) Current Babbin         Type(s) Babbin         Type(s) Current Schedule/ Babbin         Type(s) Current Schedule/ Babbin         Type(s) Current Schedule/ Babbin         Type(s) Current Schedule/ Babbin         Type(s) Current Schedule/ Babbin         Type(s) Current Schedule/ Paid         Type(s) Current Schedule/ Premium Premium Schedule/ Premium Schedule/ Schedule/ Premium Schedule/ Paid         Type(s) Current Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Prior         Type(s) Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Schedule/ Premium Sche	Quality of Refer- intial ence	y Effectivene at Inceptio - and at Quarter-en
Description of Item(s) Hedged, Used for Income         Type(s) Februard Schedule/ Exhibit regiter (a)         Type(s) of Schedule/ Exhibit regiter (a)         Type(s) of Schedule/ Exhibit regiter (a)         Type(s) of Schedule/ Exhibit regiter (a)         Type(s) of Schedule/ Exhibit regiter (a)         Type(s) of Schedule/ Exhibit regiter (a)         Type(s) of Schedule/ Exhibit regiter (a)         Type(s) of Schedule/ Exhibit regiter (a)         Trade Trade (a)         Date of Maturity Date         Number or Expiration Contracts         Notional Amount         Prior (b Strike, Price, Rate of Index         Prior Ver (a)         Current Value         Book/ Unrealized (a)         Unrealized (a)         Total Foreign (a)         Current Vears (a)         Adjustment to Carrying Value           VI US C366         BelEXEDS PFIUIS C366 <t< td=""><td>Quality of Refer- intial ence</td><td>y Effectivene at Inceptio - and at Quarter-en</td></t<>	Quality of Refer- intial ence	y Effectivene at Inceptio - and at Quarter-en
Description of Item(s) Hedged, Used for Income         Type(s) Schedule/ Sector         Type(s) of Risk(s)         Type(s) Paid         Type(s) Paid <thtype(s) Paid         Type(s) Paid         Type</thtype(s) 	Quality of Refer- intial ence	y Effectivene at Inceptio - and at Quarter-en
of Item(s) Hedged, Used for Income         Type(s) Exhibits         Type(s) Fisk(s)         Type(s) Chedule/ Exhibits         Type(s) Fisk(s)         Type(s) For Exhibits         Type(s) Fisk(s)         Type(s) Chedule/ Exhibits         Type(s) Fisk(s)         Type(s) For Exhibits         Type(s) Fisk(s)         Type(s) For Exhibits         Type(s) Fisk(s)         Type(s) Fisk(s)         Type(s) For Exhibits         Type(s) Fisk(s)         Type(s) For Exhibits         Type(s) Fisk(s)         Type(s) For Exhibits         Total For Exhibits         Current For Exhibits         Current For Exhibits         Adjustment For Exhibits         Adjustmenti	Quality of Refer- intial ence	y Effectivene at Inceptio - and at Quarter-en
Hedged, Used for Income         Type(s)         Type(s)         Type(s)         Type(s)         Trade or Maturity         Date of Maturity         Number of         Notional Maturity         Price, Rate or Maturity         of Un- discounted Paid         Un- discounted Paid         Un- discounted Paid         Book/ Paid         Book/ Adjusted         Book/ Adjusted         Un- Current         Adjustment to Carrying         Current Value for Increase/         Adjustment Value for Increase/         Current Paid         Adjustment Paid         Current Paid	Quality of Refer- intial ence	y Effectivene at Inceptio - and at Quarter-en
Hedged, Used for Income         Type(s)         Type(s)         Type(s)         Type(s)         Trade         Date of Maturity         Number of         Notional Amount         Price, Rate or (Paid         of Un- discounted Paid         Un- discounted Paid <td>Quality of Refer- intial ence</td> <td>y Effectivene at Inceptio - and at Quarter-en</td>	Quality of Refer- intial ence	y Effectivene at Inceptio - and at Quarter-en
Used for Income Generation         Used for Income Schedule/ Bescription         Type(s) Income Schedule/ Paid         Type(s) Generation         Type(s) of Risk(s)         Trade Schedule/ (a)         Date of Maturity (a)         Number Date of Date         Rate or Index Point         Rate or Index (Paid)         Giscounted Premium (Paid)         Giscounted Premium (Paid)         Book/ Adjusted Premium (Paid)         Unrealized Premium (Paid)         nrealized Premium (Paid	of Referential ence	at Inceptio - and at Quarter-en
Income Generation         Schedule/ Generation         of Risk(s)         Exchange, Counterparty or Replicated         Number (a)         Maturity or Replicated         Number of Date         Index of Service         Premium (Received)         Premium (Received)         Premium (Received)         Premium (Received)         Current Paid         Adjusted (Received)         Valuation (Received)         Exchange (Received)         Current Paid         Adjusted (Received)         Valuation (Received)         Exchange (Received)         Current Paid         Adjusted (Received)         Valuation (Received)         Exchange (Received)         Value of Paid         Premium Paid         Premium Paid         Premium Paid         Premium Paid         Current Paid         Adjusted Paid         Value of Paid         Premium Paid         Premium Paid         Premium Paid         Current Paid         Adjusted Paid         Value of Paid         Premium Paid         Premium Paid         Current Paid         Adjusted Paid         Value of Paid         Premium Paid         Premium Paid         Premium Paid         Current Paid         Adjusted Paid         Code         Fair Value         Value of Paid         Premium Paid         Current Paid         Adjusted         Code         Fair Value         Paid         Premium Paid         Paid         Paid         Paid         Paid         Paid         Paid         Paid         Paid	ntial ence	- and at Quarter-en
Income Generation         Schedule/ Generation         of Paid         Schedule/ Premium         Of Premium         Premium (Paid)         Premium Premium         Premium Premium         Premium Premium         Current Paid         Adjusted Paid         Value of Paid	ntial ence	Quarter-en
Generation         Exhibit         Risk(s)         Exchange, Counterparty         Trade         or         of         Notional         Received         (Received)         Paid         Increase/         Change in         zation)/         Hedged         Po           Description         or Replicated         Identifier         (a)         or Central Clearinghouse         Date         Expiration         Ord         Paid	ntial ence	Quarter-en
Description         or Replicated         Identifier         (a)         or Central Clearinghouse         Date         Expiration         Contracts         Amount         (Paid)         Paid         Income         Value         Code         Fair Value         (Decrease)         B./A.Č.V.         Accretion         Item         Expiration           SPX US C 3460         BIREDDED OPTION IN IUL 10/5/2021         PROUCTS         N/A         Equity/Index         21G 1901/77X0HC32E78         09/30/2020         10/05/2021         16,100        55,706,000		
SPX US C 3460       EIMBEDDED QPTION IN IUL 10/5/2021       N/A       Equi ty/Index.       CANADIAN IMPERIAL BA       21G1 19DL770X0HC3ZE78       .09/30/202       .10/05/2021       .16,100       .55,706,000       .3460.000       .3,975,090       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       .9,286,553       <	isure Entity	/ (b)
10/5/2021       PROUCTS       N/A       Equity/Index       BA       21G1190L770X0HC3ZE78       .09/30/2020       .10/05/2021       .16, 100       .55, 706, 000       .3460.000       .3,975, 090	······	
SPX US C 3797         ENBEDDED OPTION IN IUL PROUCTS         N/A         Equity/Index.         WELLS FARGO BANK, N.         N/A         Equity/Index.         N/A         Equity/Index.         N/A         Equity/Index.         N/A         MELLS FARGO BANK, N.         N/A         Equity/Index.         N/A         Equity	······	
SPX US C 3797         ENBEDDED OPTION IN IUL PROUCTS         N/A         Equity/Index.         WELLS FARGO BANK, N.         N/A         Equity/Index.         N/A         Equity/Index.         N/A         Equity/Index.         N/A         MELLS FARGO BANK, N.         N/A         Equity/Index.         N/A         Equity	······	
1/1/2022       PROUCTS       N/A       Equity/Index       N.A       KB1H1DSPRFII/YINCUFXT09       .12/31/2020       .01/14/2022       .13,080       .49,664,760       .3797.000       .3,252,996       .4,631,898       .1,378,902         SPX US C 3803 01/04/22       EMBEDDED OPTION IN IUL       N/A       Equity/Index       N.       KB1H1DSPRFII/YINCUFXT09       .03/18/2021       .01/04/2022       .9,287       .35,318,461       .3803.000       .3,212,354       .3,212,354       .3,212,354       .3,212,354       .3,212,354       .3,212,354       .13,66,041         1/11/2022       PROUCTS       PROUCTS       N.A       KB1H1DSPRFII/YINCUFXT09       .02/11/1/2022       .9,287       .35,318,461       .3803.000       .3,348,706       .3,212,354       .13,66,041         1/11/2022       PROUCTS       N.A       KB1H1DSPRFII/YINCUFXT09       .12/30/2020       .01/11/1/2022       .9,287       .35,318,461       .3803.000       .3,348,706       .3,212,354       .1,066,041         1/11/1/2022       PROUCTS       N.A       KB1H1DSPRFII/YINCUFXT09       .12/29/2020       .01/11/1/2022       .33,978       .2,990,452       .4,215,353       .1,066,041         SPX US C 3869 1/14/202       BMBEDDED OPTION IN IUL       N/A       Equity/Index       KB1H1DSPRFII/YINCUFXT09       .03/18/2021	······	
SPX US C 3803 01/04/22 PRODUCTS       ElibeDDED OPTION IN IUL PRODUCTS       V/A       Equity/Index.       N       KB1H1DSPRFIN/WCUFXT09       .03/18/2021       .01/04/2022       .9,287       .35,318,461       .3803.000       .3,348,706       .3,212,354       .3,212,354	······	
PRODUCTS         N/A         Equity/Index         N.         KB1H10SPRFII/YMCUFXT09         .03/18/2021         .01/04/2022         .9,287         .35,318,461         .3803.000         .3,212,354		
PRODUCTS         N/A         Equity/Index.         N.         KB1H10SPRFII/WICUFXT09         .03/18/2021         .01/04/2022         .9,287         .35,318,461         .3803.000         .3,212,354		
SPX US C 3810       ENBEDDED OPTION IN IUL 1/11/2022       N/A       Equity/Index.       NELLS FARGO BANK, N.       NLLS FARGO BANK, N. <td< td=""><td></td><td></td></td<>		
1/11/2022         PRODUCTS         N/A         Equity/Index.         N.         KB1H1DSPRFII/WLCFXT09         12/30/2020         .01/11/2022         .46,729,650         .3810.000         .2,990,452             BARCLAYS		
SPX US C 3826         1/4/2022         ENIBEDDED OPTION IN IUL PRODUCTS         N/A         BARCLAYS BANK NEW Y0         BARCLAYS BANK NEW G565EF7VJP5170UK5573         12/29/202         0.1/04/2022         33,978         129,999,828         3826.000        , 7,856,393           11,197,715           11,197,715           11,197,715		
PRODUCTS         N/A         Equity/Index.         Y0         G5658E77VJP5170UK5573         12/29/202         0.1/04/2022         33,978         129,999,828         3826.000		
PRODUCTS         N/A         Equity/Index.         Y0         G5658E77VJP5170UK5573         12/29/202         0.1/04/2022         33,978         129,999,828         3826.000		
SPX US C 3869 1/14/22         ENBEDDED OPTION IN IUL PRODUCTS         INELLS FARGO BANK,           NUML         N.A.         Equi ty/Index.         N.A.         KB1H10SPRFII/YMCUFXT09         .03/18/2021         .01/14/2022		
PRODUCTS N/A Equity/Index N. KB1H1DSPRFII/NUCUEXTO9 03/18/2021 01/14/2022		
SPX US C 3878 11/01/22 EWEDDED OPTION IN ILL WELLS FARGO BANK		
		1
PRODUCTS N/A Equity/index. N. KB1H1DSPRFI/WUC/FXT09 03/18/2021 01/11/2022 3,294 12,774,132 3878.000 1,028,222		1
SPX US C 3982 04/05/22 EMBEDDED OPTION IN IUL BARCLAYS BANK NEW		1
PRODUCTS N/A Equity/Index. Y0		
SPX. US C 3990 04/11/22 ENBEDDED OPTION IN IUL CANADIAN IMPERIAL		
PRODUCTS N/A Equity/Index BA 2161190L770X0HC32E78 03/23/2021 04/11/2022 18,620 74,293,800 3990.000 4,723,149 5,074,577 5,074,577 55,074,577		
SPX US C 4035 04/18/22 EMBEDDED OPTION IN IUL WELLS FARGO BANK,		
PRODUCTS N/A Equity/Index, N		
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants 22669,907 19,752,231 226,910,579 XXX 276,910,579 51,816,754	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other 8	XXX	
		XXX
0289999999, Subtotal - Purchased Options - Replications	XXX	XXX
0359999999, Subtotal - Purchased Options - Income Generation	XXX	XXX
0429999999. Subtotal - Purchased Options - Other XXX	XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants 264,744,648 84,536,095 523,769,184 XXX 790,856,998 51,816,754	XXX	XXX
0449999999. Total Purchased Options - Put Options	XXX	XXX
0459999999. Total Purchased Options - Caps XXX	XXX	XXX
0469999999. Total Purchased Options - Floors	XXX	XXX
0479999999. Total Purchased Options - Collars XX	XXX	XXX
0489999999. Total Purchased Options - Other XXX	XXX	XXX
264.744.648 84.536.095 523.769.184 XXX 790.856.998 51.816.754	XXX	
	777	777
SPX US C 2876 4/5/2021 EINBEDDED OPTION IN IUL NELLS FARGO BANK,		
PRODUCTS N/A Equity/Index N. KB1H1DSPRFI/YMCUEXTO9 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020 04/07/2020		95/96
SPX US C 2999 4/8/2021 EMBEDDED OPTION IN IUL GOLDMAN SACHS		
		96/96
DDUDICTS N/A Equity/lody INTEDN W20 D0002014700000 04/00/0001 12:217 26:020-000 (2:020-000) (2:020-000) (3:027-000)		30/ 90
PRODUCTS		1
SPX US C 3016 EMBEDDED OPTION IN IUL WELLS FARGO BANK,	1	
SPX US C 3016         ENBEDDED OPTION IN IUL 4/21/2021         WELLS FARGO BANK,         BIHIDSPRFIN/WCUFXT09         04/23/2020         04/21/2021         03016.000         (2,055,522)         (8,724,012)		96/96
SPX US C 3016         ENBEDDED OPTION IN IUL 4/21/2021         WELLS FARGO BANK,         BIHIDSPRFIN/WCUFXT09         04/23/2020         04/21/2021         03016.000         (2,055,522)         (8,724,012)		96/96
SPX US C 3016       EMBEDDED OPTION IN IUL 4/21/2021       NA       NELLS FARGO BANK, N.       Nells FARGO		
SPX US C 3016         EMBEDDED OPTION IN IUL 4/21/2021         N/A         Equity/Index.         NELLS FARGO BANK, N.         NA         Equity/Index.         NA         Equity/Index.         Na         KB1H1DSPRFIN/WCUFXT09         04/23/2020         04/21/2021         9,132         27,542,112         3016.000         (2,055,522)         (8,724,012)           SPX US C 3032         EMBEDDED OPTION IN IUL (4/12/2021         N/A         Equity/Index.         KB1H1DSPRFIN/WCUFXT09         04/23/2020         04/21/2021         9,132         27,542,112         3016.000         (2,055,522)         (8,724,012)         (8,724,012)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700) <td></td> <td> 96/96  94/96</td>		96/96 94/96
SPX US C 3016         EINBEDDED OPTION IN IUL 4/21/2021         N/A         Equity/Index.         WELLS FARGO BANK, N.A         WELLS FARGO BANK, N.A         WELLS FARGO BANK, N.A         UN/A         Equity/Index.         N/A         Equity/Index.         Information of the standard of the stan		94/96
SPX US C 3016         ENBEDDED OPTION IN IUL 4/21/2021         N/A         Equity/Index, N/A         KB1H10SPRFI/IVICUFXT09         0.4/23/2020         0.4/21/2021         9,132         27,542,112         3016.000         (2,055,522)         (8,724,012)           SPX US C 3032         EINBEDDED OPTION IN IUL 4/12/2021         N/A         Equity/Index, INA         KB1H10SPRFI/IVICUFXT09         0.4/23/2020         0.4/21/2021         9,132         27,542,112         3016.000         (2,055,522)         (8,724,012)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,973,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)         (1,573,616)		
SPX US C 3016         EIBEDDED OPTION IN IUL 4/2/2021         NA         Equity/Index         NL         VELLS FARGO BANK, NA         0.4/23/2020         0.4/21/2021         9,132		94/96
SPX US C 3016         EUBEDDED OPTION IN IUL 4/22/2021         N/A         Equity/Index.         N.         KB1H1DSPRFMYMCUFXT09 (A/24/2021         0.4/23/2020         0.4/21/2021         3016.000         (2,055,522)         (8,724,012)         (9,724,012)         (9,724,012)         (9,724,012)         (9,724,012)         (9,724,012)         (9,724,012)         (9,724,012)         (9,724,012)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         <		94/96 95/96
SPX US C 3016         ENBEDDED OPT ION IN IUL 4/2/2021         N/A         Equity/Index, BA         N         KB1H1DSPRFNYMCUFXT09         0.4/23/2020         0.4/21/2021         9,132         27,542,112         3016.000         (2,055,522)         (8,724,012)           SPX US C 3032         ENBEDDED OPTION IN IUL 4/12/2021         PRODUCTS         N/A         Equity/Index, BA         21G19DL770X0HC3ZE78         0.4/12/2021         10,850         32,897,200         3032.000         (1,974,700)         (10,193,728)           SPX US C 3079         ENBEDDED OPTION IN IUL 4/15/2021         N/A         Equity/Index, N/A         KB1H1DSPRFNYMCUFXT09         0.4/17/2020         0.4/15/2021         10,850         32,897,200         3032.000         (1,974,700)         (10,193,728)           SPX US C 3012         ElibeDDED OPTION IN IUL 4/15/2021         N/A         Equity/Index, N/A         KB1H1DSPRFNYMCUFXT09         0.4/15/2021         .9,911         27,529,339         .3079.000         (1,573,616)         (7,977,350)           SPX US C 3112         ENBEDDED OPTION IN IUL 4/15/2021         PROUCTS         N/A         Equity/Index, N/A         KB1H1DSPRFNYMCUFXT09         0.4/12/2020         0.4/19/2021         13,374         41,619,888         3112.000         (2,017,334)         (1,973,34)         (1,94,901)	······	94/96
SPX US C 3016       EUBEDDED OPTION IN IUL 4/21/2021       N/A       Equity/Index.       N.       KB1H1DSPRFIVM/CUFXTO9       0.4/23/2020       0.4/21/2021	······	94/96 95/96 95/96
SPX US C 3016       EUBEDDED OPTION IN IUL 4/12/2021       N/A       Equity/Index.       N.       KB1H1DSPRFIV/MCUFXT09       0.4/23/2020       0.4/21/2021	······	94/96 95/96
SPX US C 3016         EUBEDDED OPTION IN IUL 4/12/2021         N/A         Equity/Index.         KB1H1DSPRFWYMCUFXT09         0.4/23/2020         0.4/21/2021         9,132         .27,542,112         .3016.000         (2,055,522)         .(8,724,012)           SPX US C 3032         EUBEDDED OPTION IN IUL 4/12/2021         PROUCTS         N/A         Equity/Index.         KB1H1DSPRFWYMCUFXT09         .04/23/2020         .04/21/2021         .9,132         .27,542,112         .3016.000         .(2,055,522)         .(8,724,012)            SPX US C 3079         EUBEDDED OPTION IN IUL 4/15/2021         PROUCTS           KB1H1DSPRFWYMCUFXT09         .04/17/2020                                                        .	······	94/96 95/96 95/96
SPX US C 3016       EUBEDDED OPTION IN IUL 4/22/2021       N/A       Equity/Index.       N/A       KB1H1DSPRFNYMCUFXT09       0.4/23/2020       0.4/21/2021       9,132       .27,542,112       .3016.000       .(2,055,522)       .(8,724,012)         SPX US C 3032       EUBEDDED OPTION IN IUL 4/12/2021       N/A       Equity/Index.       KB1H1DSPRFNYMCUFXT09       .04/21/2021       .9,132       .27,542,112       .3016.000       .(2,055,522)       .(8,724,012)          SPX US C 3079       EUBEDDED OPTION IN IUL 4/15/2021       N/A       Equity/Index.       KB1H1DSPRFNYMCUFXT09       .04/12/2021 <td>······</td> <td>94/96 95/96 95/96 93/94</td>	······	94/96 95/96 95/96 93/94
SPX US C 3016         EUBEDDED (PT ION IN IUL 4/21/2021         N/A         Equity/Index.         N.         KB1H1DSPRFIVM/UFXT09         0.4/23/2020         0.4/21/2021         3016.000         (2,055,522)         (8,724,012)         (8,724,012)         (8,724,012)         (8,724,012)         (8,724,012)         (8,724,012)         (8,724,012)         (8,724,012)         (8,724,012)         (8,724,012)         (8,724,012)         (8,724,012)         (8,724,012)         (8,724,012)         (8,724,012)         (8,724,012)         (8,724,012)         (8,724,012)         (8,724,012)         (8,724,012)         (8,724,012)         (8,724,012)         (8,724,012)         (8,724,012)         (8,724,012)         (8,724,012)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,974,700)         (1,973,616)         (1,974,		94/96 95/96 95/96
SPX US C 3016       EUBEDDED OPTION IN IUL 4/12/2021       N/A       Equity/Index.       N       KB1H1DSPRFIN/MCUFXT09       0.4/23/2020       0.4/21/2021       9,132       .27,542,112       .3016.000       (2,055,522)       .(3,724,012)       .(3,724,012)         SPX US C 3032       ENBEDDED OPTION IN IUL 4/12/2021       PRODUCTS       N/A       Equity/Index.       BA       21G1190L770X0HC3ZE78       .04/14/2020       .04/12/2021       .04/12/2021       .04/12/2021       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020       .04/17/2020		94/96 95/96 95/96 93/94 94/96
SPX. US C 3016         ENBEDDED OPTION IN IUL 4/21/2021         N/A         Equi ty/Index         KB1H10SPRFIVINUCFXT09         0.4/23/2020         0.4/21/2021		94/96 95/96 95/96 93/94
SPX US C 3016         EMBEDDED OPTION IN ILL 4/21/2021         MA         Equity/Index         KB1H10SPRFH/MUCFXT09         0.4/23/2020         0.4/21/2021         9, 132         .27, 542, 112         .3016.000         .(2, 055, 522)         .(8, 724, 012)		
PX US C 3016         EMBEDDED OPTION IN ILL 4/21/2021         V/A         Equity/Index Equity/Index         KB1H1DSPRFI/MUCFXTO9         04/23/2020         04/21/2021         9, 132         27, 542, 112         .3016.000         .(2, 055, 522)         .(8, 724, 012)           VX US C 3032         EINBEDDED OPTION IN IUL 4/12/2021         MVA         Equity/Index         N         Z1G1190L770X0H32E78         04/21/2021         .9, 132         .27, 542, 112         .3016.000         .(2, 055, 522)         .(8, 724, 012)            VX US C 3032         EINBEDDED OPTION IN IUL 4/12/2021         MVA         Equity/Index         N		
PY. US 0316         ENBEDDED QPTION IN IUL 4/21/2021         N/A         Equity/Index.         KB1HIDSPRIMINUE/FXT09         0.4/23/2020         0.4/21/2021         9,132         27,542,112         .3016.000         (2,055,522)         .(8,724,012)            V12/2021         PRODUCTS         V/A         Equity/Index.         KB1HDSPRIMINUE/FXT09         0.4/23/2020         0.4/21/2021         9,132         27,542,112         .3016.000         (2,055,522)          (8,724,012)             4/12/2021         PRODUCTS         V/A         Equity/Index.         KB1HDSPRIMINCI/FXT09         0.4/21/2021         10,650         32,897,200		94/96 95/96 95/96 93/94 94/96
PX US C 3016         ElleBCDED OPTION IN UL 4/21/2021         N/A         Equity/Index Equity/Index         N/A         Equity/Index         N/A         Equity/Index         N/A         Equity/Index         0//23/2020         0//21/2021         9, 132         27, 542, 112         3016.000         (2, 055, 522)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974, 700)         (1, 974,		
SPX US C 3016         BIREDED OFTION IN ILL V/A         V/A         Equity/Index Equity/Index Equity/Index         N         KBILLS FARDO BAKK, V/A         V/A         Equity/Index Equity/Index         KBIHIDSPRIVMOLFXT09         0.4/23/2020         0.4/21/2021         9, 132         27, 542, 112         3016.000         (2, 055, 522)         (3, 724, 012)           SPX US C 3007         ElleEDED OFTION IN ILL 4/12/2021         N/A         Equity/Index Equity/Index         N         KBIHDSPRIVMOLFXT09         0.4/21/2021         10, 850         322, 897, 200         3032.000         (1, 1974, 700)         (10, 193, 728)         Image: Comparison of the comparison of		
SPX US C 3016         ElleBCDED OPTION IN ILL 4/21/2021         N/A         Equity/Index Equity/Index         VELLS FARDO BANK, N.         VELLS FARDO BAN		
SPX US C 3016         ElleBEDDE OFTION IN ILL PRODUCTS         V/A         Equity/index Equity/index         N/BLIS FARD BANK, N/A         N/BIHIDSPRFW/MULFXT09         0.4/21/2021         9,132         27,542,112         3016.000         (2,055,522)         (8,724,012)           SPX US C 3079         EMEDDED OFTION IN ILL 4/15/2021         Equity/index         N/A         Equity/index         N/A         Equity/index         0.4/11/2020         0.4/21/2021         9,132         27,542,112         3016.000         (1,974,700)         (10,193,728)         (10,193,728)           V/A         Equity/index         N         KBHDSPRFW/MULFXT09         0.4/11/2020         0.4/21/2021         9,9132         27,542,112         3016.000         (1,974,700)         (10,193,728)         (10,193,728)           V/A         Equity/index         N         KBHDSPRFW/MULFXT09         0.4/11/2020         0.4/11/2020         0.4/11/2020         0.4/11/2020         (1,974,700)         (1,974,700)         (10,193,728)         (11,974,700)         (11,974,700)         (10,193,728)         (11,974,700)         (11,974,700)         (11,974,700)         (11,974,700)         (11,974,700)         (11,974,700)         (11,974,700)         (11,974,700)         (11,974,700)         (11,974,700)         (11,974,700)         (11,974,700)         (11,974,700)         (11,974,700)		

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	Generation	Exhibit	-	Evolution Country	arnorti /	rade		of	Notional			Received)	Year					zation)/		Potential		Quarter-end
			Risk(s)	Exchange, Counte			or			Received				Carrying		Increase		,	Hedged		ence	
Description	or Replicated	Identifier	(a)	or Central Clearing	ghouse E	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Va	ue (Decrease	e) B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX US C 3524	EMBEDDED OPTION IN IUL	L		WELLS FARGO BANK,																		
7/16/2021	PRODUCTS	N/A	. Equity/Index.		PREMYMCUEXT0907/2	20/2020	.07/16/2021				(1,102,959)			(1,102,959)	(4,586	243)						94/95
	EMBEDDED OPTION IN IUL		. Equility/ Index.			20/2020					(1,102,300)			(1,102,303)		, 240)						34/ 33
SPX US C 3524		-		WELLS FARGO BANK,																		
7/28/2021	PRODUCTS	. N/A	. Equity/Index.		PRFMYMCUFXT0907/	29/2020 _	.07/28/2021 .	9,451			(1,228,630)			(1,228,630)	(4,662	, 305)						94/95
SPX US C 3528	EMBEDDED OPTION IN IUL	L		WELLS FARGO BANK,																		
7/23/2021	PRODUCTS	N/A	. Equity/Index.		PRFMYMCUFXT0907/2	27/2020 .	.07/23/2021				(937,755)			(937,755)	(3,902	125)						95/96
SPX US C 3539	EMBEDDED OPTION IN IUL		. Equility/ muon.	CANADIAN IMPERIAL		2172020										, 120)						
					770/00/007570 07/		07 (00 (000)	0.040			(700.050)			(700, 050)	(0.00)	4470						oo.
7/26/2021	PRODUCTS	. N/A	. Equity/Index.		L770X0HC3ZE7807/2	28/2020 .	.07/26/2021 .	6,816			(790,656)			(790,656)	(3,265	,417)						94/94
SPX US C 3559	EMBEDDED OPTION IN IUL	L		WELLS FARGO BANK,																		
7/19/2021	PRODUCTS	N/A	Equity/Index.	N. KB1H1DSF	PRFMYMCUFXT0907/	21/2020 .	.07/19/2021				(1,101,087)		l	(1,101,087)		.667)		. <b>I</b>				93/94
SPX US C 3566	EMBEDDED OPTION IN IUL			CANADIAN IMPERIAL										,,,,.,.,,,,		· (		[				
			Equity (1-1			00/0000	07/00/0004	0.045	00 750 070	0500 000	(007 000)			(007 000)	(0.70)	466)	1	1				05/06
7/22/2021	PRODUCTS	N/ A	. Equity/Index.		L770X0HC3ZE7807/	23/2020 .	07/22/2021 .				(867,880)			(867,880)	(3,78	,400)		• • • • • • • • • • • • • • • • • • • •				95/96
SPX US C 3576	EMBEDDED OPTION IN IUL	L	1	GOLDMAN SACHS																		
9/23/2021	PRODUCTS	N/A	Equity/Index.	INTERN W22LROWF	P21HZNBB6K52809/3	24/2020 .	.09/23/2021							(951,264)	(3,140	,669)		<b>.</b>				94/93
SPX US C 3576	EMBEDDED OPTION IN IUL																					
9/24/2021	PRODUCTS	N/A	Equity (Index)	CITIBANK N.A E570DZWZ	Z7FF32TWEFA7609/2	28/2020	.09/24/2021 .				(1,301,358)			(1,301,358)	(3,479	022)	1	1				93/94
		N/A	. Equity/Index.		Z/FF321WEFA/009/.	28/2020 .					(1,301,338)			(1,301,338)	(3,4/3	,833)						93/94
SPX US C 3577	EMBEDDED OPTION IN IUL	L		GOLDMAN SACHS																		
9/21/2021	PRODUCTS	N/A	. Equity/Index.	INTERN	P21HZNBB6K52809/	22/2020	.09/21/2021				(2.502.708)			(2.502.708)		.775)						93/93
SPX US C 3598	EMBEDDED OPTION IN IUL		10.17	BANK OF AMERICA,				, .			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					,						
10/28/2021	PRODUCTS	NIZA.	Equity/Index		6GKMZ0031MB27 10/2	29/2020	. 10/28/2021				(2,073,776)			(2,073,776)		002)						95/95
		N/A	. Equity/Index.		OGR/MZUU31/MB2/10/.	29/2020 .	. 10/28/2021 .				(2,0/3,770)			(2,0/3,770)	(0,04	,883)						95/95
SPX US C 3598 8/2/2021		-		GOLDMAN SACHS																		
	PRODUCTS	N/A	. Equity/Index.	INTERN W22LROWF	P21HZNBB6K52808/	04/2020 .	.08/02/2021 .	14,111			(1,622,765)			(1,622,765)		. 304)						94/95
SPX US C 3609	EMBEDDED OPTION IN IUL		1	WELLS FARGO BANK,				,	, , ,		, , ,											
11/1/2021	PRODUCTS	NIZA.	Equity/Index		PREMYMCUEXT09 11/	03/2020	.11/01/2021				(2,681,350)			(2,681,350)	(7,68	404)						94/95
		N/ A	. Equity/Index.	N KB IH IDOP	-nFIII1IIUUFA10911/	03/2020 .		10,430			(2,001,000)			(2,001,000)	(7,00	, 494)						94/90
SPX US C 3634 9/7/2021		L																				
	PRODUCTS	. N/A	. Equity/Index.	CITIBANK N.A E570DZWZ	Z7FF32TWEFA7609/	09/2020 .	09/07/2021 .				(3,698,216)			(3,698,216)		,920)						96/97
SPX US C 3648 8/5/2021	1 EMBEDDED OPTION IN IUL	L		CANADIAN IMPERIAL																		
	PRODUCTS	N/A	. Equity/Index.		L770X0HC3ZE7808/	07/2020 .	.08/05/2021	7,207			(792,770)			(792,770)	(2,822	774)						93/94
ODV 110 0 0040			. Lquity/ muex.		L//UNUIIG32L/000/	01/2020								(132,110)		, / / 4)						30/ 34
SPX US C 3649	EMBEDDED OPTION IN IUL			BARCLAYS BANK NEW																		
9/28/2021	PRODUCTS	. N/A	. Equity/Index.	Y0 G5GSEF7\	VJP5170UK557309/2	29/2020 .	09/28/2021 .				(1,844,947)			(1,844,947)	(5,558	,045)						94/94
SPX US C 3667 8/9/2021	1 EMBEDDED OPTION IN IUL	L																				
	PRODUCTS	N/A	Equity/Index.	CITIBANK N.A E570DZWZ	Z7FF32TWEFA7608/	11/2020	.08/09/2021				(1,306,021)			(1,306,021)		213)						94/95
SPX US C 3667	EMBEDDED OPTION IN IUL		. Equitiy/ maon.	WELLS FARGO BANK,										( 1,000,021)		,=,						
		-			00		00 / 10 /0001	7.045	00 057 005		(1.100.700)			(4.400.700)	(0.07	004)						oo.
9/10/2021	PRODUCTS	. N/A	. Equity/Index.	N	PRFMYMCUFXT0909/	14/2020 .	09/10/2021 .	7,815			(1, 109, 730)			(1,109,730)	(3,077	,3∪1)		· [				94/94
SPX US C 3672	EMBEDDED OPTION IN IUL	L	1																			
8/11/2021	PRODUCTS	N/A	Equity/Index.	CITIBANK N.A E570DZWZ	Z7FF32TWEFA7608/	13/2020	.08/11/2021				(721,320)			(721, 320)	(2,255	,865)						92/93
SPX US C 3686	EMBEDDED OPTION IN IUL		1	CANADIAN IMPERIAL	- [/	T	1							. ,.==,								
9/17/2021	PRODUCTS	N/A	Equity (Index)		770000027570 00/	10/2020	.09/17/2021 .	0 040	22 052 040	2606 000	(1 010 100)			(1.010.100)	(3,41	554)	1	1				92/94
		WA	. Equity/Index.		L770X0HC3ZE7809/	18/2020 .		8,940			(1,019,160)			(1,019,160)	(3,41	, JJ4)	[	· [	· [ ]			JL/ 94
SPX US C 3690	EMBEDDED OPTION IN IUL	-1	I	CANADIAN IMPERIAL										l			1	1				
9/14/2021	PRODUCTS	. N/A	. Equity/Index.		L770X0HC3ZE7809/	15/2020 .	09/14/2021 .				(1,414,185)			(1,414,185)	(3,678	,086)						92/92
SPX US C 3694	EMBEDDED OPTION IN IUL	L	1	GOLDMAN SACHS																		
8/16/2021	PRODUCTS	N/A	Equity/Index.		P21HZNBB6K52808/	18/2020	.08/16/2021	13,503			(1,566,348)			(1,566,348)	(4,858	254)						94/95
SPX US C 3694	EMBEDDED OPTION IN IUL		- Equility/ Huex.	BARCLAYS BANK NEW		13/ 2020										, = • + /			· [			01/00
		-1									(			· · · · · · · · · ·		100)	1	1				
8/20/2021	PRODUCTS	. N/A	. Equity/Index.		VJP5170UK557308/	21/2020 .	08/20/2021 .	9,881			(1,165,958)			(1,165,958)	(3,57	, 129)						94/94
SPX US C 3704	EMBEDDED OPTION IN IUL	L	1	CANADIAN IMPERIAL														1				
11/3/2021	PRODUCTS	N/A	Equity/Index_		L770X0HC3ZE7811/	05/2020	11/03/2021	6,479	23,998,216		(1, 159, 741)			(1, 159, 741)		.766)	1	1				96/96
SPX US C 3709	EMBEDDED OPTION IN IUL	1		2.311002												, -,		ſ	· [ · · · · ]			
		- N/ZA	Envire (1.1		7755007855470 40.4	07/0000	10/05/0004	44 500	40 740 004	0700 000	(1 507 500)			(1 507 500)	14 10-	000)	1	1				01/01
10/25/2021	PRODUCTS	N/A	. Equity/Index.		Z7FF32TWEFA7610/2	27/2020 .	10/25/2021	11,526			(1,567,536)			(1,567,536)	(4,437	, 808)						91/91
SPX US C 3741	EMBEDDED OPTION IN IUL	-	1	BARCLAYS BANK NEW																		
8/23/2021	PRODUCTS	N/A	Equity/Index_	Y0	VJP5170UK557308/	25/2020	.08/23/2021				(1,900,665)			(1,900,665)		,632)						94/94
SPX US C 3742	EMBEDDED OPTION IN IUL	1	1	WELLS FARGO BANK,		T	T											1				
10/21/2021	PRODUCTS	N/A	. Equity/Index.		PRFMYMCUFXT09 10/2	22/2020	. 10/21/2021 .				(1, 185, 648)			(1,185,648)	(3, 115	700)						96/95
			. Equity/ muex.			LL/ LUZU .		0,/18			(1,100,040)			(1,100,048)	(0,118	, , , , , , , , , , , , , , , , , , , ,						30/ 33
SPX US C 3748	EMBEDDED OPTION IN IUL		L	CANADIAN IMPERIAL													1	1				
10/19/2021	PRODUCTS	. N/A	. Equity/Index.	BA 21GI 19DL	L770X0HC3ZE7810/3	20/2020	10/19/2021 .		41,051,844		(1,642,950)			(1,642,950)	(3,854	, 148)			.			95/95
SPX US C 3771	EMBEDDED OPTION IN IUL	L	1	GOLDMAN SACHS										1			1	1				
10/22/2021	PRODUCTS	N/A	. Equity/Index.		P21HZNBB6K528	26/2020 .	.10/22/2021	.6.688						(745,578)	(2,246	979)	1	1				92/93
			. Equility/ muck.			20/2020								(170,010)	(2,240	, ,						02/00
SPX US C 3775	EMBEDDED OPTION IN IUL			CANADIAN IMPERIAL			10 (00 (000)				(1.004.545)			(1 004			1	1				07 (07
10/8/2021	PRODUCTS	. N/A	. Equity/Index.	ва 21GI 19DL	L770X0HC3ZE7810/	09/2020	10/08/2021 .	7,589			(1,024,515)			(1,024,515)	(2,467	,820)	<u></u>			<u></u>		97/97

5         2         3         4         5         5         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7         8         7							showing c		0, 0up0, 1		ilo, Omupo	and Forwards Op		or ourror	it otatomo	in Duic								
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Income         Discrete         Original         Discrete         Addrete         Notes		Used for		Type(s)				Date of			Rate or	discounted discou	inted		Book/			Unrealized	Foreian	Year's	to Carrving		of	at Inception
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Description         of Particiane         Option         Option         Part         Part         Part         Part         Option         Opt				-				,																
		Generation	Exhibit	Risk(s)	Exchange	e, Counterparty	Trade	or	of	Notional	Received	(Received) (Recei	ived)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
	Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid Pai	id li	Income	Value	Code Eai	r Value	(Decrease)	B/ACV	Accretion	Item	Exposure	Entity	(h)
Date of the set of th			lacitation	(u)		Cleaninghouse	Duto	Expiration	0011110010	7 unoune			u 1	moonie	Value	0000 10	i value	(Decircule)	D.// (. O. V.	71001011011	itoini	Expodulo	Energy	(6)
No. 0         No. 0 <th< td=""><td></td><td></td><td>-</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th<>			-																					
	8/26/2021	. PRODUCTS	. N/A	Equity/Index.	BA	21G119DL770X0HC3ZE78 .	08/28/2020	08/26/2021 .	6,861						(926,235)	(	1,990,923)							94/95
	SPX_US_C_3803	EMBEDDED OPTION IN IU			WELLS EARGO BANK																			
Pi C 3         Maller of Pi A M         Pi C 3         Pi C 3 <t< td=""><td></td><td></td><td>NI/A</td><td>Equity/Index</td><td></td><td></td><td>10/10/2020</td><td>10/15/2021</td><td>0.450</td><td>25 045 056</td><td>2002 000</td><td>(1 100 052)</td><td></td><td></td><td>(1 100 050)</td><td>(</td><td>0 010 000)</td><td></td><td></td><td></td><td></td><td></td><td></td><td>04/05</td></t<>			NI/A	Equity/Index			10/10/2020	10/15/2021	0.450	25 045 056	2002 000	(1 100 052)			(1 100 050)	(	0 010 000)							04/05
Dir Deck         PPCC         PPCC       PPCC        PPCC <t< td=""><td></td><td></td><td>IV A</td><td>Equity/muex_</td><td></td><td>. KDIRIDOPRENIINCOPATO9 .</td><td> 10/ 19/ 2020</td><td> 10/ 13/ 2021 .</td><td></td><td></td><td></td><td>(1, 190, 952)</td><td></td><td></td><td>(1,190,952)</td><td>(</td><td>2,910,903)</td><td></td><td></td><td>• • • • • • • • • • • • • • • • • • • •</td><td>• • • • • • • • • • • • • • • • • • • •</td><td></td><td></td><td>94/90</td></t<>			IV A	Equity/muex_		. KDIRIDOPRENIINCOPATO9 .	10/ 19/ 2020	10/ 13/ 2021 .				(1, 190, 952)			(1,190,952)	(	2,910,903)			• • • • • • • • • • • • • • • • • • • •	• • • • • • • • • • • • • • • • • • • •			94/90
Pi L R. 200         Pi L R. 200         Pi R R R 200         Pi R R 200	SPX US C 3824	EMBEDDED OPTION IN IUL	-		BARCLAYS BANK NEW																			
Pi L R. 200         Pi L R. 200         Pi R R R 200         Pi R R 200		PRODUCTS	N/A	Fauitv/Index	YO	G5GSEE7V.IP5170UK5573	10/15/2020	10/13/2021	8 457	32 339 568	3824 000	(981 012)			(981 012)	0	2 477 016)							93/93
Integra         MU20         WI20         I20        WI20 <th< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>_, , • .• ,</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th<>																	_, , • .• ,							
P I C 2000         P I C 2			-									(000 000)												
NULLY         NULLY <th< td=""><td>11/5/2021</td><td>PRODUCIS</td><td>. N/A</td><td>Equity/Index_</td><td>SWIIZE</td><td>. 549300SGDHJDHGZYMB20 .</td><td>11/09/2020</td><td>11/05/2021 .</td><td></td><td></td><td></td><td></td><td></td><td></td><td>(936,977)</td><td>)(</td><td>1,775,601)</td><td></td><td></td><td></td><td></td><td></td><td></td><td>91/92</td></th<>	11/5/2021	PRODUCIS	. N/A	Equity/Index_	SWIIZE	. 549300SGDHJDHGZYMB20 .	11/09/2020	11/05/2021 .							(936,977)	)(	1,775,601)							91/92
NULLY         NULLY <th< td=""><td>SPX US C 3838 9/1/202</td><td>1 EMBEDDED OPTION IN IUL</td><td>_ </td><td>I</td><td></td><td></td><td>1</td><td></td><td></td><td></td><td>1</td><td>1</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th<>	SPX US C 3838 9/1/202	1 EMBEDDED OPTION IN IUL	_	I			1				1	1												
Pire Con         Discription in Line         Pire Con			N/A	Fauity/Index	CITIBANK N A	E570D7W77EE32TWEE176	00/02/2020	00/01/2021	7 970	28 316 764	3838 000	(1 239 504)			(1 230 504)	1	1 808 899							05/05
Immuno         Immuno<	007 10 0 0040		IV A	Equity/ muex.		LUIUULIILIII ULIILEATU .									(1,203,004)	(	1,000,000)							30/ 30
Pictor         Pictor<			-1	1			1				1	1			1			1		1	1			
Pictor         Pictor<	10/11/2021	PRODUCTS	N/A	Equity/Index	BA	21G119DL770X0HC3ZE78	. 10/13/2020	.10/11/2021				(1,641,906)			(1,641,906)	)(	3,625,204)				. []			95/95
BY/2001         BY/2001 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td> </td><td></td><td></td><td></td><td></td><td>1</td><td></td><td></td><td>, ,,,</td><td>1</td><td>, ,,,,</td><td></td><td></td><td> </td><td> </td><td></td><td></td><td></td></t<>												1			, ,,,	1	, ,,,,							
JFL 02         BERCED         FULD         BUTC         FULD         FULD       FULD       FULD <th< td=""><td></td><td></td><td></td><td>E 14 /1 1</td><td></td><td></td><td>00 (04 (0000</td><td>00/07/0001</td><td>40 505</td><td>40 447 575</td><td>0040.000</td><td>(1.001.050)</td><td></td><td></td><td>(4.004.050)</td><td></td><td>0 040 700</td><td></td><td></td><td></td><td></td><td></td><td></td><td>00 (00</td></th<>				E 14 /1 1			00 (04 (0000	00/07/0001	40 505	40 447 575	0040.000	(1.001.050)			(4.004.050)		0 040 700							00 (00
11/2/201         MODELS         ODELS         MODELS         MODELS			N/A	⊨quity/Index.		KETHTUSPREMYMCUEX109 .	08/31/2020 .	08/2//2021 .				(1,284,050)	· · · · · · · · · · · · · · · · · · ·		(1,284,050)		2,643,/82)							92/93
11/2/201         MODELS         ODELS         MODELS         MODELS	SPX US C 3868	EMBEDDED OPTION IN IUL	-1	1	CANADIAN IMPERIAL		1				1	1			1			1		1	1			
File C 388 0/2021         BECCC 3771 01 VIL U (0) 00000000000000000000000000000000000			N/A	Fauity/Index		21G119D1770X0HC37E78	11/10/2020	11/09/2021	10 857	41 994 876	3868 000	(1 237 698)			(1 237 608)	) (	2 993 14/1	1		1	1			92/93
MULTI S         MULTI S <t< td=""><td></td><td></td><td></td><td>Equity/ much</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>(1,207,000)</td><td></td><td></td><td>(1,207,000)</td><td></td><td>2,330, 144)</td><td></td><td></td><td></td><td></td><td></td><td></td><td>32/30</td></t<>				Equity/ much								(1,207,000)			(1,207,000)		2,330, 144)							32/30
FU (C) 2007         SECURD (F) (C) (C) (C) (C) (C) (C) (C) (C) (C) (C	SPX US C 3868 9/2/202		-		BARCLAYS BANK NEW																			
FU IC 307         BEBLES PT ICH IN LI 100000         PE ICH STAL STAL         PE ICH STAL         PE ICH STAL STAL         PE ICH STAL         PE ICH STAL STAL         PE ICH STAL STAL         PE ICH STAL         E ICH STAL        PE ICH STAL		. PRODUCTS	. N/A	Equity/Index.	YO	G5GSEF7VJP5170UK5573 .	09/04/2020 .	09/02/2021 .	6,688						(769, 120)	)(	1,576,809)							97/98
Initizity         MODES         VA         Early free         Single	SPX LIS C 3877	EMBEDDED OPTION IN III		. ,																				
gr U S C 307         BEELD 07101 // U L         P         European Participan Parti Participan Participan Parti Participan Parti Participan Partitip				Emiles (Ledan			11/10/0000	11/11/0001	7 040	00 010 070	0077 000	(001 000)			(001 000)		0 140 040)							00/04
11/2/2021       PROUCH       V/L       Sample for the form of the fo			N/A	Equity/index.	SWIIZE	549300SGDHJDHGZYMB20										(	2,146,249)							93/94
general base         Defected privin NL         List FARD BML, Simple Sim	SPX US C 3897	EMBEDDED OPTION IN IUL	-																					
general base         Defected privin NL         List FARD BML, Simple Sim	11/22/2021	PRODUCTS	N/A	Fauity/Index	CITIBANK N A	E570D7W77EE32TWEE476	11/24/2020	11/22/2021	10 518	40 988 646	3897 000	(1 471 994)			(1 471 994)	(	2 742 151)							94/94
11/19/2021 (1/19/202)       NOUTS (0/19/10/10/10/10/10/10/10/10/10/10/10/10/10/				Equility/ muox.		EURODENEITTOETNEITNIG :						(1,4/1,004)			(1,4/1,004)	(	2,142,101)							04/04
BY US C 2000         DEBCED OFTION IN LU VIT/2001         VIL 5 Fallo DIM. Fallo DIM. Fallo DIM. VIT/2001         Fallo DIM. Fallo DIM. Fallo DIM. Fallo DIM. VIT/2001         Fallo DIM. Fallo DI			-																					
Int/Trach       PROUTS       WA       Early/Infex       N.       Early/Infex       Int/Fix200       Th/Track       State       S	11/19/2021		. N/A	. Equity/Index.	N	KB1H1DSPRFMYMCUFXT09 .	11/23/2020 .	11/19/2021 .	6, 189						(668,412)	)(	1,599,713)							94/95
Int/Trach       PROUTS       WA       Early/Infex       N.       Early/Infex       Int/Fix200       Th/Track       State       S	SPX US C 3920	EMBEDDED OPTION IN IUL			WELLS FARGO BANK.																			
BY:US         C: S1344         BBB2050 OPTION IN ILL (V15/2021)         VA         Early Life SARD (V15/2021)         VA </td <td></td> <td></td> <td>NI/A</td> <td>Equity/Index</td> <td></td> <td></td> <td>11/10/0000</td> <td>11/17/0001</td> <td>E 070</td> <td>02 010 040</td> <td>2020_000</td> <td>(600,400)</td> <td></td> <td></td> <td>(600,400)</td> <td></td> <td>1 404 065)</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>00/02</td>			NI/A	Equity/Index			11/10/0000	11/17/0001	E 070	02 010 040	2020_000	(600,400)			(600,400)		1 404 065)							00/02
IIII/S2021       PHOLOTS       VA       Eurl/Index       IIII/S2021       III/S2021       III/S2021 <thii s2021<="" th="">       III/S2021       <t< td=""><td></td><td></td><td>. IV A</td><td>Equity/muex.</td><td></td><td> KDIRIDOPREMIMOUPATUS .</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>(022,432)</td><td>(</td><td>1,424,000)</td><td></td><td></td><td>• • • • • • • • • • • • • • • • • • • •</td><td>• • • • • • • • • • • • • • • • • • • •</td><td></td><td></td><td>92/93</td></t<></thii>			. IV A	Equity/muex.		KDIRIDOPREMIMOUPATUS .									(022,432)	(	1,424,000)			• • • • • • • • • • • • • • • • • • • •	• • • • • • • • • • • • • • • • • • • •			92/93
SYI G 5473         BBEGDD 0710. IN ILL V/24/221         Call 100, 100 FEF14, BEGDD 0710. IN ILL V/24/221         Call 100, 100, 100, 100, 100, 100, 100, 10		EMBEDDED OPITON IN TUL	-		WELLS FARGO BANK,																			
SYI G 5473         BBEGDD 0710. IN ILL V/24/221         Call 100, 100 FEF14, BEGDD 0710. IN ILL V/24/221         Call 100, 100, 100, 100, 100, 100, 100, 10	11/15/2021	PRODUCTS	N/A	Equitv/Index.	Ν.	KB1H1DSPRFMYMCUFXT09	.11/17/2020	.11/15/2021	12.266	48.377.104	3944.000	(1.361.526)			(1.361.526)	)(	2.794.800)							93/94
11/20/2021       PMOLOTS       NA       Equit/Index       2       2       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       11/20/2021       1/20/2021       1/20/2021																	_,,							
SYL G: 5074         BBEELICE 07101 NI IL         VI         Explicit/Infex         Number List         FAULOR         Structure			-																					
11/02/02/1       PNU/T       PNU/T       B4       2/16/19/2016       11/02/02/1       19,865       78,907,744       3974.000       (2,303,286)       (4,337,490)       90       90         11/02/02/1       PNU/T       PNU/T       Example       Example       11/02/02/1       19,865       78,907,744       3974.000       (2,303,286)       (4,337,490)       (2,29,460)       90         12/02/02/1       PNU/T       PNU/T       Example       Example       11/02/02/1       11/02/02/1       10,400       14,462,480       3987.000       (1,346,760)       (1,146,760)       (2,29,460)       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90<		. PRODUCIS	. N/A	. Equity/Index.	BA	21G119DL//0X0HC3ZE/8 .	11/30/2020 .	11/26/2021 .				(1,591,226)			(1,591,226)	)(	3,530,481)							93/94
11/02/02/1       PNU/T       PNU/T       B4       2/16/19/2016       11/02/02/1       19,865       78,907,744       3974.000       (2,303,286)       (4,337,490)       90       90         11/02/02/1       PNU/T       PNU/T       Example       Example       11/02/02/1       19,865       78,907,744       3974.000       (2,303,286)       (4,337,490)       (2,29,460)       90         12/02/02/1       PNU/T       PNU/T       Example       Example       11/02/02/1       11/02/02/1       10,400       14,462,480       3987.000       (1,346,760)       (1,146,760)       (2,29,460)       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90       90<	SPX US C 3974	EMBEDDED OPTION IN IUL	_		CANADIAN IMPERIAL																			
SYX US         C S887         BEEDED GF1(N IN ULA         MELLS FARD DBM, KEI         MELLS FARD DBM, KEI         MELLS FARD DBM, KEI         SXX US         SXX			N/A	Fauity/Index	BA	21G110D1770Y0HC37E78	12/02/2020	11/30/2021	10 856	78 907 7//	307/ 000	(2 303 296)			(2 303 206)	(	1 337 /00)							02/03
12/14/2021       PMOUCTS       V/A       Equity/Index       N.       IBBERDED SPTINI NI LL       Status 5 and 2 a			. IV A	Equility/ Index.			12/02/2020 .					(2,000,200)			(2,000,200)		+,007,4007							32/ 30
SYX US         C 4002         DBERZED (PTION IN UL V/V/2021         BRAZUSS BMK REIV V         BRAZUSS BMK REIV CANDIAL INSERTING         Source of the state			-		WELLS FARGU BANK,																			
SYX US         C 4002         DBERZED (PTION IN UL V/V/2021         BRAZUSS BMK REIV V         BRAZUSS BMK REIV CANDIAL INSERTING         Source of the state	12/14/2021	. PRODUCTS	N/A	Equity/Index.	N	KB1H1DSPRFMYMCUFXT09 .	12/15/2020					(1,346,760)	<b>I</b>		(1,346,760)	)(	2,269,460)				. <b> </b> l			93/92
12/17/2021       PROUCTS       NA       Equity/index       12/17/2021       5.882       .21,583,764       .4002.000       .(610,965)       .(1,118,402)				1			1				1	1			,,									
SPX US         Cadde         DelEcted         OFTION IN UL V2/2021         Cadde         Cad			NIZA.	Emiliar (Inc.)	VO		10/14/0000	10/10/0001	E 000	01 500 704	4000.000	(010,005)			(010.005)		1 110 4000							05 /05
12/2/2021       PROUCTS       N/A       Equity/nex       Equity/nex       2101190L/7000/c32E78       12/0/2021       5,668       22,723,012       4009.000       .(634,816)       .(1,139,429)       94/95         12/2/2021       PROUCTS       FLADO BAKK,       KBHDSPRIMICUFXTOB       12/1/2020       12/09/2021       5,838       23,451,246			N/A	Equity/index.	TU	upuber/VJP51/UUK55/3 .	. 12/ 14/2020 .	12/10/2021 .							(0 IU, 965)	/	1,118,402)							90/90
SPX US C 4017         ENERCISC         UFLLS FARD BARK, NEIH         V/L         Equity/Index, NB HIDSPRFIVINUCFXT09         12/10/2021         5,838         23,451,246         4017.000         (656,476)         (1,164,468)         (1,164,468)         (1,164,468)         (1,164,468)         (1,164,468)         (1,164,468)         (1,164,468)         (1,164,468)         (1,164,468)         (1,173,760)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229	SPX US C 4009	EMBEDDED OPTION IN IUL	-1	I	CANADIAN IMPERIAL		1				1	1												
SPX US C 4017         ENERCISC         UFLLS FARD BARK, NEIH         V/L         Equity/Index, NB HIDSPRFIVINUCFXT09         12/10/2021         5,838         23,451,246         4017.000         (656,476)         (1,164,468)         (1,164,468)         (1,164,468)         (1,164,468)         (1,164,468)         (1,164,468)         (1,164,468)         (1,164,468)         (1,164,468)         (1,173,760)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229)         (1,271,229	12/3/2021	PRODUCTS	N/A	Equity/Index	BA	21G119DL770X0HC37E78	12/04/2020	12/03/2021	5 668	22 723 012	4009 000	(634,816)			(634 816)	) (	1, 139 429)	1		1	1			94/95
Ip://2/2021       PPODUCTS       IV/A       Equity/index       N       KB1H105PRHVNUCFX100       1/2/1/2020       5,838       23,451,246       .4017.000       .(																	.,,,	[		[	· [ · · · · · ]			
PX IS C 4027         BIBEDED OFTION IN ILL 12/16/2021         MA         Equity/index         BARCLAYS BANK NEII         GSGEFT/UPS170X65573         12/17/2020         12/16/2021         6,448			- L				10 (10 (00	10 100 1005 1			1017	(505 (70)			(505			1		1	1			05 /05
SPX US C 4027         ElBEDED OFTION IN ILL 12/16/2021         PRODUCTS         M/A         Equity/Index         SGSEFT/V.P5170/K5573         12/17/202         12/16/2021         6,448         .25,966,066         .4027.000         .(773,760)         .(1,271,269)			N/A	Equity/Index.		KB1H1DSPRFMYMCUFXT09 .	. 12/10/2020	12/09/2021 .	5,838			(595,476)			(595,476)	(	1,164,468)							95/95
12/16/2021       PRODUCTS       N/A       Equity/Index       V0       6555EF7/JP5170UK5573       12/17/2020       12/16/2021       6,448       25,966,096       .4027<000	SPX US C 4027	EMBEDDED OPTION IN IUL	-1	1			1				1	1			1			1		1	1			
SPX US C 4027         EleBCDED OPTION IN UL 12/22/2021         V/A         Equi ty/Index.         BAPOLYS BANN NEW GLOBAN SACHS         L12/24/2020         L12/24/2021			N/A	Fauity/Index		GEOSEETV IDE TOUREETS	12/17/2020	12/16/2021	011.3	25 066 006	/007 000	(773 760)			(773 760)		1 271 2601	1		1	1			03/03
12/22/2021       PROUCTS       N/A       Equity/Index.       V0       G6368EF7V.P5170UK5573       12/22/2021       .7, 189       .28, 950, 103      4027.000      (790, 790)      (1,434, 300)			IV A	Equity/mdex.		uJuJEF/VJF31/UUN33/3 .							····· [·····			′ (	1,211,209)			h	· [			30/ 30
IPX US C 4030       EMBEDDED OPTION IN IUL 12/21/2021       N/A       Equity/Index       GUIMAN SACHS       12/22/2020       12/21/2021       16,383       66,023,490			-1	I			1				1	1												
IPX US C 4030       EMBEDDED OPTION IN IUL 12/21/2021       N/A       Equity/Index       GUIMAN SACHS       12/22/2020       12/21/2021       16,383       66,023,490	12/22/2021	PRODUCTS	N/A	Equity/Index.	Y0	. G5GSEF7VJP5170UK5573 .	12/24/2020	. 12/22/2021								)(	1,434,300)							94/94
12/21/2021       PRODUCTS       N/A       Equity/Index.       INTERN       W2LR0MP21HZNB86K528       12/22/2020       12/21/2021																	,,							
SPX US C 4041       ENBEDDED OPTION IN IUL 12/77/2021       NA       Equi ty/Index       NELLS FARGO BANK, NA       L/207/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/2021       12/07/20			NIZA	Empity (1-1			10/00/0000	10/01/0004	10,000	66 000 400	4000 000	(1 074 007)			(1.074.007)		0 005 0000	1		1	1			04/04
12/7/2021         PROUCTS         N/A         Equity/Index         N/A         KB1H10SPRFIN/MIC/FXT09         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021<			N/ A	Equity/index.			. 12/22/2020 .			00,023,490		(1,9/4,00/)			(1,9/4,80/)	′·····  ····· (	3,233,993)				· [ ]			34/34
12/7/2021         PROUCTS         N/A         Equity/Index         N/A         KB1H10SPRFIN/MIC/FXT09         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/08/2020         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021         12/07/2021<	SPX US C 4041	EMBEDDED OPTION IN IUL	-1	1	WELLS FARGO BANK,		1				1	1			1			1		1	1			
SPX US C 4056         ENBEDDED OPTION IN IUL 12/17/2021         N/A         Equity/Index         I/A         Equity/Index         I/A         Equity/Index         I/A         Equity/Index         I/A         I/A         Equity/Index         I/A         I/A         I/A         Equity/Index         I/A         I/A         I/A         I/A         I/A         I/A         I/A         <	12/7/2021		N/A	Equity/Index		KB1H1DSPREMYMCLIEXT09	12/08/2020	12/07/2021	12 435	50 249 835	4041 000	(1.330.545)			(1.330.545)	) (	2.315 061)	1		1	1			95/95
12/17/2021       PRODUCTS       N/A       Equity/Index       N       KB IH IDSPRFI/IN/IC/EXT09       12/21/2020       12/17/2021       8,085       32,792,760       4056.000       (808,500)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,533)       (1,473,543)       (1,473,54)       (1,473,54) </td <td></td> <td>T(</td> <td>_, , )</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>																T(	_, , )							
SPX US C 4076       ENBEDDED OPTION IN IUL 12/28/2021       PRODUCTS       BARCLAYS BANK NEW       BARCLAYS BANK NEW       BARCLAYS BANK NEW       PRODUCTS       I.12/28/2021       I.13,659,260			- L				10/0/	10/17				(000 575)				] .		1		1	1			
12/28/2021       PROUCTS       N/A       Equity/Index       Y0       G56SEF7V_JP5I70UK5573       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .13/2.659			N/A	Equity/Index_		KB1H1DSPRFMYMCUFXT09 .	. 12/21/2020	12/17/2021 .								)(	1,473,533)				.			93/94
12/28/2021       PROUCTS       N/A       Equity/Index       Y0       G56SEF7V_JP5I70UK5573       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .12/28/2020       .13/2.659	SPX US C 4076	EMBEDDED OPTION IN IU	_	I	BARCLAYS BANK NEW		1				1	1												
SPX US C 4102       2/1/2022       ENIBEDDED OPTION IN IUL PRODUCTS       N/A       Equity/Index       BAX       CANADIAN INPERIAL BAX       02/02/2021       02/01/2022       11,063			NZA	Equity/Index			12/20/2020	10/00/0001	27 005	112 650 260	1076 000	(2 151 005)			(2 151 005)		4 024 5401							02/02
PRODUCTS         N/A         Equity/Index         BA         21GI 190L770X0FG3ZE78         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021         02/02/2021<			IV A	Equity/ mdex.		UJUJEF/VJF31/UUN33/3 .	12/29/2020 .	12/20/2021 .		113,009,200		(3, 131,003)		•••••	(3, 131,005)		+, 324, 340)				• • • • • • • • • • • • • • • • • • • •			30/ 30
SPX US C 4137       ENBEDDED OPTION IN IUL       N/A       ENBEDDED OPTION IN IUL       BANK OF AMERICA,         1/28/2022       PRODUCTS       N/A       Equity/Index       BAYK OF AMERICA,       01/29/2021       01/29/2021       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022	SPX US C 4102 2/1/202		-1	1			1				1	1			1			1		1	1			
SPX US C 4137       ENBEDDED OPTION IN IUL       N/A       ENBEDDED OPTION IN IUL       BANK OF AMERICA,         1/28/2022       PRODUCTS       N/A       Equity/Index       BAYK OF AMERICA,       01/29/2021       01/29/2021       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022		PRODUCTS	N/A	Equity/Index	BA	21G119DL770X0HC3ZE78	. 02/02/2021	.02/01/2022			4102.000		02,836)		(1,902.836)	)	1,994.369)				. [			94/94
1/28/2022       PRODUCTS       N/A       Equity/Index, BATYDEB66KIIZ0031NB27       01/29/2021       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022       01/28/2022 <t< td=""><td>SPY US C /127</td><td></td><td> </td><td>1</td><td></td><td></td><td> </td><td> </td><td></td><td></td><td> </td><td>1</td><td>, , , , , , , , , , , , , , , , , , ,</td><td></td><td>,,,</td><td>I,</td><td>,,,</td><td> </td><td></td><td> </td><td> </td><td></td><td></td><td></td></t<>	SPY US C /127			1								1	, , , , , , , , , , , , , , , , , , ,		,,,	I,	,,,							
SPX US C 4139 ENBEDCED OPTION IN IUL BARCLAYS BANK NEW							04 /00 /000	04 (00 (0000		45 040 075	1107 000	···	-4 000		(4 554 655									00/04
				Equity/Index.		B41YDEB6GKMZ0031MB27 .	01/29/2021 .	01/28/2022 .				(1,5	54,980)		(1,554,980)	(	1,774,880)							93/94
	SPX US C 4139	EMBEDDED OPTION IN IUL	_	I	BARCLAYS BANK NEW		1				1	1												
				Fauity/Index		G5GSEE7V, IP51701165572	01/28/2021	01/27/2022	0 100	39 0/13 197	/130 000	(1 /1	62 115)		(1 /62 115)	(	1 403 3/61							94/94
	1/ 21/ 2022	11000010	14 A	Equity/ mudi									ve, IIV/			۹۱	, тоо, о <del>ч</del> о)	·····		·····	· • • • • • • • • • • • • • • • • • • •			VT/ UT

1         2         3         4         5         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7         6         7					1	9								s of Current				1						
Branchine         Branchine <t< td=""><td>1</td><td>2</td><td>3</td><td>4</td><td>5</td><td></td><td>6</td><td>7</td><td>8</td><td>9</td><td>10</td><td>11</td><td>12</td><td>13</td><td>14</td><td>15</td><td>16</td><td>17</td><td>18</td><td>19</td><td>20</td><td>21</td><td>22</td><td>23</td></t<>	1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Branchine         Branchine <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>Cumulative</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>												Cumulative												
Bartely Weight weight Weight br>Weight Weight weight Weight weight Weight weight Weight weight													Current											
Index         Index <th< td=""><td></td><td>Description</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>Year(s)</td><td>Year Initial</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th<>		Description										Year(s)	Year Initial											
Index         Index <th< td=""><td></td><td>of Item(s)</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>Strike</td><td>Initial Cost</td><td>Cost of</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>Credit</td><td>Hedge</td></th<>		of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedge
bind model         bind mo																			Total	Current	Adjustment			
Image: Norme of the state of the s											,		-											
Interna         Interna         Interna         Interna         Interna         Interna         Reprint a         eprint a        Reprin a <td></td> <td>Used for</td> <td></td> <td>Type(s)</td> <td></td> <td></td> <td></td> <td>Date of</td> <td></td> <td></td> <td>Rate or</td> <td>discounted</td> <td>discounted</td> <td></td> <td>Book/</td> <td></td> <td></td> <td>Unrealized</td> <td>Foreign</td> <td>Year's</td> <td>to Carrying</td> <td></td> <td>of</td> <td>at Inception</td>		Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
Deck         Observation         Observation <th< td=""><td></td><td>Income</td><td>Schedule/</td><td>of</td><td></td><td></td><td></td><td>Maturity</td><td>Number</td><td></td><td>Index</td><td>Premium</td><td>Premium</td><td>Current A</td><td>Adjusted</td><td></td><td></td><td>Valuation</td><td>Exchange</td><td>(Amorti-</td><td>Value of</td><td></td><td>Refer-</td><td>andat</td></th<>		Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current A	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	andat
Description         of Reginate         Bit of Reginate <td></td> <td></td> <td></td> <td>-</td> <td>Evelopera Ca</td> <td>· · · · · · · · · · · · · · · · · · ·</td> <td>Trada</td> <td>-</td> <td></td> <td>Mational</td> <td></td> <td>Detential</td> <td></td> <td></td>				-	Evelopera Ca	· · · · · · · · · · · · · · · · · · ·	Trada	-		Mational												Detential		
9 # 5.1 % # 1.5 % # 1.5 %         1.1 % # 2.8 % # 1.5 %         1.1 % # 2.8 % # 1.5 %         1.1 % # 2.8 % # 1.5 %         1.1 % # 2.8 % # 1.5 %         1.1 % # 2.8 % # 1.5 %         1.1 % # 2.8 % # 1.5 %         1.1 % # 2.8 % # 1.5 %         1.1 % # 2.8 % # 1.5 %         1.1 % # 2.8 % # 1.5 %         1.1 % # 2.8 % # 1.5 %         1.1 % # 2.8 % # 1.5 %         1.1 % # 2.8 % # 1.5 % # 1.5 % # 1.5 %         1.1 % # 2.8 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % # 1.5 % #																								
M A LEW Pin AL         M LEW Pin	Description	or Replicated	Identifier	(a)	or Central Clea	aringhouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Date         Description         Description <thdescription< th=""> <thde< td=""><td>SPY US C /156 03/07/22</td><td>EMBEDDED OPTION IN III</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></thde<></thdescription<>	SPY US C /156 03/07/22	EMBEDDED OPTION IN III																						
	3FX 03 C 4130 03/07/22		N1 / A	E 14 /1 4			00 (00 (0004	00/07/0000	44.405	00.044.000	4450 000		(0.004.075)		(0.004.075)		(0.400.440)							00/04
VH22         VH23         VH24         VH24         VH24         VH24         VH244         H244         VH244         VH244<			N/A	Equity/Index.		THIDSPREMYMCUEXIU9	03/09/2021 .	03/0//2022 .	14,495				(2,391,675)		(2,391,675)		(2,432,448)							93/94
M 1 4 M 2         M 1 M 2         M 1 M 2         M 1 M 2         M 1 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2 M 2         M 2 M 2 M 2         M 2 M 2 M 2         M 2 M 2 M 2         M 2 M 2 M 2         M 2 M 2 M 2         M 2 M 2 M 2         M 2 M 2 M 2         M 2 M 2 M 2 M 2         M 2 M 2 M 2 M 2         M 2 M 2 M 2 M 2         M 2 M 2 M 2 M 2         M 2 M 2 M 2 M 2         M 2 M 2 M 2 M 2 M 2 M 2 M 2         M 2 M 2 M 2 M 2 M 2 M 2 M 2 M 2 M 2 M 2	SPX US C 4158	EMBEDDED OPTION IN IUL			WELLS FARGO BANK,																			
M 1 4 M 2         M 1 M 2         M 1 M 2         M 1 M 2         M 1 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2         M 2 M 2 M 2         M 2 M 2 M 2         M 2 M 2 M 2         M 2 M 2 M 2         M 2 M 2 M 2         M 2 M 2 M 2         M 2 M 2 M 2         M 2 M 2 M 2         M 2 M 2 M 2 M 2         M 2 M 2 M 2 M 2         M 2 M 2 M 2 M 2         M 2 M 2 M 2 M 2         M 2 M 2 M 2 M 2         M 2 M 2 M 2 M 2 M 2 M 2 M 2         M 2 M 2 M 2 M 2 M 2 M 2 M 2 M 2 M 2 M 2	1/19/2022	PRODUCTS	N/A	Equity/Index	N. KB1	1H1DSPREMYMCUEXT09	01/20/2021	01/19/2022	8.979	37.334.682	4158.000		(1,176,249)		(1.176.249)		(1.301.404)							93/93
Line         Model																								
Phy Let 200         District 200 min to 100 m	3FX 03 6 4103 2/3/2022								0.040	05 450 070			(050,040)		(050,040)		(054,004)							
VH202         MC1         MC1 </td <td></td> <td></td> <td>N/A</td> <td>Equity/Index.</td> <td></td> <td>THIDSPREMYMCUEXIU9</td> <td>02/04/2021 .</td> <td>02/03/2022 .</td> <td>6,013</td> <td></td> <td></td> <td></td> <td>(853,846)</td> <td></td> <td>(853,846)</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>93/93</td>			N/A	Equity/Index.		THIDSPREMYMCUEXIU9	02/04/2021 .	02/03/2022 .	6,013				(853,846)		(853,846)									93/93
Ph/R2E         Ph/R2E<	SPX US C 4194	EMBEDDED OPTION IN IUL			BARCLAYS BANK NEW																			
u h c 40	1/21/2022	PRODUCTS	N/A	Fauity/Index	YO G5G	SEE7V.IP5170UK5573	01/22/2021	01/21/2022	8 985	37 683 090	4194 000		(1 087 185)		(1 087 185)		(1 166 673)							94/94
mmm         mmm <td></td> <td></td> <td></td> <td>Equility/ maon.</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>(1,007,100)</td> <td></td>				Equility/ maon.									(1,007,100)											
pin bit Cold         pin bit Cold<	3FX 03 0 4203 3/3/2022																							
V12-V12000         V12-V120000         V12-V1200000         V12-V12000000000         V12-V12000000000000000000000000000000000			N/A	Equity/Index.	BA 21G	GI19DL//0X0HC3ZE/8	03/04/2021 .	03/03/2022 .	6,605				(680,315)		(680,315)									94/95
UPUNDE         MORDE         UPUNDE         MORDE         UPUNDE         MORDE         UPUNDE         PUNDE        UPUNDE	SPX US C 4205	EMBEDDED OPTION IN IUL			UNION BANK OF																			
Pite 0. C end 2008         RECCE PTICLE NL NO.000         Pite 0. C end 2000         Pit			N/A	Fauity/Index		300SGDH, IDHG7YMR20	01/26/2021	01/24/2022	14 598	61 384 500	4205 000		(2 160 504)		(2 160 504)		(1.851.370)							91/92
Mark         Mark <th< td=""><td></td><td></td><td>·····</td><td>Equility/ mdex.</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>01/02</td></th<>			·····	Equility/ mdex.																				01/02
Print C         Print C <t< td=""><td>SPX US C 4218 2/4/2022</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>	SPX US C 4218 2/4/2022																							
Pi Rick         Pi Rick <t< td=""><td></td><td></td><td>N/A</td><td>Equity/Index.</td><td>BA 21G</td><td>GI 19DL770X0HC3ZE78 .</td><td>02/05/2021 .</td><td>02/04/2022 .</td><td>5, 139</td><td></td><td></td><td></td><td>(724,599)</td><td></td><td>(724,599)</td><td></td><td>(652,423)</td><td></td><td></td><td></td><td></td><td></td><td></td><td>96/96</td></t<>			N/A	Equity/Index.	BA 21G	GI 19DL770X0HC3ZE78 .	02/05/2021 .	02/04/2022 .	5, 139				(724,599)		(724,599)		(652,423)							96/96
1272/002         MODICS         Mode         ode        Mode	SPX US C 4228	EMBEDDED OPTION IN IUL						1													1			
bit         c 2 as 1/202         Description 1/4 in Line         Description 1/4 in Line <thdescr< td=""><td></td><td></td><td>N/A</td><td>Fauity/Index</td><td></td><td>VDEB6GKMZ0031MB27</td><td>02/23/2021</td><td>02/22/2022</td><td>11 2/8</td><td>47 556 544</td><td>/228 000</td><td></td><td>(1 /8/ 736)</td><td></td><td>(1 484 736)</td><td></td><td>(1 468 547</td><td></td><td></td><td></td><td></td><td></td><td></td><td>0//0/</td></thdescr<>			N/A	Fauity/Index		VDEB6GKMZ0031MB27	02/23/2021	02/22/2022	11 2/8	47 556 544	/228 000		(1 /8/ 736)		(1 484 736)		(1 468 547							0//0/
MURD1         V/L         Equity/for         MURD2         August 2         Joint 2         Jo			IV A	Equility/ muex.							4220.000	••••••	(1,404,730)	•••••	(1,404,730)		(1,400,347)							34/ 34
Pit G C 68 00/C2         BEECE OF 100 N LL MUCH         Pit G C 68 00/C2         BEECE OF 100 N LL MUCH         Pit G C 80 00/C2         BEECE OF 100 N LL MUCH         Pit G C 80 00/C2         BEECE OF 100 N LL MUCH         Pit G C 80 00/C2         BEECE OF 100 N LL MUCH         Pit G C 80 00/C2         BEECE OF 100 N LL MUCH         Pit G C 80 00/C2         Pit G C 80 00/C	SPX US C 4236 3/1/2022																							
PROCES         ROCES        PROCES <td></td> <td>PRODUCTS</td> <td>N/A</td> <td>Equity/Index.</td> <td>INTERN W22</td> <td>2LROWP21HZNBB6K528 .</td> <td>03/02/2021 .</td> <td>03/01/2022 .</td> <td></td> <td></td> <td></td> <td></td> <td>(3,409,853)</td> <td></td> <td>(3,409,853)</td> <td></td> <td>(3,066,649)</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>93/94</td>		PRODUCTS	N/A	Equity/Index.	INTERN W22	2LROWP21HZNBB6K528 .	03/02/2021 .	03/01/2022 .					(3,409,853)		(3,409,853)		(3,066,649)							93/94
PROCES         ROCES        PROCES <td>SPX US C 4245 03/24/22</td> <td>EMBEDDED OPTION IN III</td> <td></td> <td></td> <td>WELLS EARGO BANK</td> <td></td>	SPX US C 4245 03/24/22	EMBEDDED OPTION IN III			WELLS EARGO BANK																			
Bit C 620         Bit C 620         Bit C 620         C 620 <thc 620<="" th="">         C 620        <thc 620<="" th=""></thc></thc>	GI / GO O 4240 GO/24/22		NIZA	Equity/Index			02/05/0001	02/04/2022	5 546	02 540 770	4045 000		(606 600)		(606,600)		(754 075)							00/01
PROUTS         VA         Early File         Provide State         Provid State         Provide State <th< td=""><td></td><td></td><td>NV A</td><td>Equility/ muex.</td><td>N ND I</td><td>IN IDOPREMINUOEXTUB</td><td></td><td>03/24/2022 .</td><td></td><td></td><td></td><td></td><td>(020,090)</td><td>•••••</td><td>(020,090)</td><td></td><td></td><td></td><td></td><td></td><td>•••••</td><td></td><td></td><td>90/91</td></th<>			NV A	Equility/ muex.	N ND I	IN IDOPREMINUOEXTUB		03/24/2022 .					(020,090)	•••••	(020,090)						•••••			90/91
yi         yi<         yi<         yi<         yi<         yi<         yi<         yi<	SPX US C 4255 03/11/22	EMBEDDED OPITON IN TUL																						
yii G C SS 24/7422         BBEELDS 01/10. httl         V/L         Explorement of the state of the		PRODUCTS	N/A	Equity/Index	CITIBANK N.A. E57	70DZWZ7FF32TWEFA76	03/12/2021	03/11/2022	6.819	29.014.845	4255.000		(981,936)		(981,936)		(860.711)							92/93
PROLIG         NV         Subjective         Subjective         NV         Subjective         NV         Subjective         Subjective         NV         Subjective         Subject	SPY US C 4255 2/8/2022			-1																				
gr: US C-SS         BBECDE PTION IN LL PROJES         V.A.         Evel Stripper PHONE TO PROJES         V.A.         <	01 X 00 0 4200 2/0/2022		N1 / A	E 14 /1 4			00/00/0004	00/00/0000	40.074	50 000 070	4055 000		(4.050.000)		(4.050.000)		(4 507 004)							00 (00
272/2022         PROLET         N/L         Entropremouspherus/Fright         Constrained         N/L         Entropremouspherus/Fright         Constrained			N/A	Equity/index.		IN IDSPREMYMOURX 109	.02/09/2021	02/08/2022 .					(1,858,986)		(1,858,986)		(1,527,994)							92/92
91 IS C 420 4/1/22         BEDED F110 IN ILL P1 IS C 420 P1 IS C 420 P	SPX US C 4258	EMBEDDED OPTION IN IUL			WELLS FARGO BANK,																			
91 IS C 420 4/1/22         BEDED F110 IN ILL P1 IS C 420 P1 IS C 420 P	2/24/2022	PRODUCTS	N/A	Fauity/Index	N KB1	1H1DSPREMYMCUEXT09	02/25/2021	02/24/2022	5 783	24 624 014	4258 000		(746 007)		(746 007)		(690 467)							91/92
Model         Model <th< td=""><td></td><td></td><td></td><td>Equility/ maon.</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>01/02</td></th<>				Equility/ maon.																				01/02
9F: US C 647         BBECKS PTION IN ILL VIA 22         VIA 22         PUID/US2 PUIS/22         PUIS/22	3FX 03 0 4202 03/10/22									07 044 000	1000 000		(000, 100)		(000, 100)		(000,000)							00.000
2/10/2022       PHOLOTS       WA       Equit I/Index       0.0       6006F7V.9570X6973       0.0272/2021       0.0712/2021       7.167       30.981.389       4.267.000       (.498,044)			N/A	Equity/Index.		1H1DSPREMYMCUEX109	03/22/2021 .	03/18/2022 .	6,416						(866,160)									92/92
PY US C 42070         BIBECED (PTIN IN ILL PROUCTS         VI A         PAUL SF 8AB DAWK, BIBL/LSF 8AB NAK, BIBL/LSF 8AB NAK	SPX US C 4267	EMBEDDED OPTION IN IUL			BARCLAYS BANK NEW																			
PY US C 42070         BIBECED (PTIN IN ILL PROUCTS         VI A         PAUL SF 8AB DAWK, BIBL/LSF 8AB NAK, BIBL/LSF 8AB NAK	2/18/2022	PRODUCTS	N/A	Fauity/Index	V0 050	SEE7/ IP51701K5573	02/22/2021	02/18/2022	7 167	30 581 589	/267 000		(946 044)		(946 044)		(812 506)							03/03
2/11/2022       PROUCTS       W/W       Equity/hete, N/			10/11	Equility/ muox.											(040,044)									00/00
SY: US C 4282       EMBEDISE OF 1101 NI NL       MALLES BANK NI       BMRLUSS BANK NI																								
2/15/202       PROUCTS       N/A       Equit/Index       00       000000000000000000000000000000000000			N/A	Equity/Index.		1H1DSPRFMYMCUFXT09	02/12/2021 .	02/11/2022 .	7,849				(1,075,313)		(1,075,313)									94/94
2/15/202       PMOURTS       N/A       Equit/Index       00       G6688F7/UBF17046578       .0/17/2021       0/215/2022       14,556       62,38,782       .4282.000       .1,50,765	SPX US C 4282	EMBEDDED OPTION IN IUL			BARCLAYS BANK NEW																			
97: US C 421 02/1/22 BEBEEDE PTION IN ULA       CAMUNA INFERIAL BB       CAMUNA INFERIAL BB       0.01/1/202       9,942       42,22,02       4291.000       (1,129,480)       (1,129,480)       (1,125,422)       9,943       9/3         97: US C 429 03/3/22       BEBEEDE PTION IN ULA       Equity/index Equity/index       83 H005PPPINIDE/T09       0.07/27/202       5,203       2,37,697       4290       (686,751)       (606,751)       (605,971)       9/43         97: US C 310 03/32/2       BEBEEDE PTION IN ULA       Equity/index Equity/index       210190L7100452276       0.01/5/202       5,203       2,37,697       4290       (1,139,95)       (1,159,422)       9/43       9/33         97: US C 310 03/32/21       MADUTS       VA       Equity/index Equity/index       E1190L7100452276       0.01/5/202       6.9/20       37.100,26       4318.000       (1,118,660)       (1,137,955)       (1,523,784)       9/33         97: US C 310 03/32021       MADUTS       0.01/7/2004522776       0.03/10/201       0.01/7/2004       62.95,518       4337.000       (1,137,955)       (1,537,784)       9/33       9/33         97: US C 310 03/30201       W/4       Equity/index       21190L700452276       0.03/17/202       6.802       29.513,878       4337.000       (1,1379,955)       (1,537,784)       10.000 <td></td> <td></td> <td>N/A</td> <td>Fauity/Index</td> <td>V0 050</td> <td>SEE7/ IP51701K5573</td> <td>02/17/2021</td> <td>02/15/2022</td> <td>1/ 556</td> <td>62 328 702</td> <td>/282 000</td> <td></td> <td>(2.052.306)</td> <td></td> <td>(2 052 306)</td> <td></td> <td>(1 560 705)</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>02/02</td>			N/A	Fauity/Index	V0 050	SEE7/ IP51701K5573	02/17/2021	02/15/2022	1/ 556	62 328 702	/282 000		(2.052.306)		(2 052 306)		(1 560 705)							02/02
Products         W/A         Equity/index         BA         216190L77000C32F8         03/21/2021         0.9/21/2022         9.842         4/2.22.02         4/2100         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)         (1,129,468)				Equility/ mdex.								-					(1,000,700,							06/06
97:US C 4299 03/25/22 BIBEDEDE 0710N IN UL PROUCTS       VA       Equity1/index, N       SHID57P/22 BIBEDED 0710N IN UL PROUCTS       VA       Equity1/index, SHID57P/21027F32       03/25/2022       5,203       22,367,697       4299,000       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960)       (11,116,960) <td< td=""><td>3FX US U 4291 U3/21/22</td><td></td><td></td><td><b>_</b></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>1</td><td></td><td></td><td></td></td<>	3FX US U 4291 U3/21/22			<b>_</b>																	1			
97: US C 4299 03/25/22         BEBEEDED (PTION IN ILL) PROUCTS         Image: Discrete transmitted in the properties in the properis in the properties in the properties in the properties		PRODUCTS	N/A	Equity/Index.	BA 21G	31 19DL770X0HC3ZE78 .	03/23/2021 .	03/21/2022 .	9,842				(1, 129, 468)		(1,129,468)		(1,155,432)							94/93
PROLICIS         N/A         Equity/Index         N         KBIHDBPRHINUC/FXT00         0.02/2/2021         5.2/30         22/37, 667         4289, 000         (608, 751)         (608, 751)         (605, 971)         (605, 971)         (605, 971)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)         (606, 751)	SPX US C 4299 03/25/22	EMBEDDED OPTION IN IUL			WELLS FARGO BANK.			1													1			
97:U G C 4318 03/15/22 [BeECDE OFTION IN IL] PROUCTS       CANUAN INFERIAL B a.       CANUAN INFERIAL B a.       21G1 190L/70004032F8       03/16/2021       03/15/2022       8, 592       37, 100, 256       4318.000      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 660)      (1, 116, 600)      (1, 116, 600)      (1, 116, 600)      (1, 116, 600)      (1, 116, 600)      (1, 116, 600)      (1, 116, 600)      (1, 116, 600)      (1, 116, 600)      (1, 116, 600)      (1, 116, 600			N/A	Fauity/Index		1H1DSPREMVMCI IEVTOD	03/20/2021	03/25/2022	5 202	20 267 607	1000 000		(600 751)		(609 751)		(605 071							02/02
PROUCT         N/A         Equity/Index.         BA         2161190L770X0H232E78         0.03/16/2021         0.8/582	001 10 0 4040 00 445 400		IV A	Equility/ muex.											(000,751)									52/ 52
997. US C 4337 03/28/22         BeeDDED OFTION IN ILL PROUCTS         NA         Equity/Index.         Equity/Index.         Ba         2/61/2021         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/21         03/28/21 <td< td=""><td>SPX US C 4318 U3/15/22</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></td<>	SPX US C 4318 U3/15/22																							
997. US C 4337 03/28/22         BeeDDED OFTION IN ILL PROUCTS         NA         Equity/Index.         Equity/Index.         Ba         2/61/2021         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/221         03/28/21         03/28/21 <td< td=""><td></td><td>PRODUCTS</td><td>N/A</td><td>Equity/Index.</td><td>BA 21G</td><td>GI 19DL770X0HC3ZE78 .</td><td>.03/16/2021</td><td>03/15/2022 .</td><td></td><td></td><td></td><td></td><td>(1,116,960)</td><td></td><td>(1,116,960)</td><td></td><td>(912,844)</td><td></td><td></td><td></td><td></td><td></td><td></td><td>93/93</td></td<>		PRODUCTS	N/A	Equity/Index.	BA 21G	GI 19DL770X0HC3ZE78 .	.03/16/2021	03/15/2022 .					(1,116,960)		(1,116,960)		(912,844)							93/93
PROUCTS         W/A         Equity/Index (CMNDIAN IMPERIAL CONDUCTS         C1TIBANK N.A.         E5702/IZ7FF32TIIEFA76 (CMNDIAN IMPERIAL PROUCTS         03/30/2021         03/82/2022         14,509                                                                                            .	SPX US C 4337 03/28/22															- T								
SPX. US C 4339 03/17/22         Elebected Prilow IN ILL PRODUCTS         N/A         Equity/Index. Equity/Index.         Composition of the prilow in the prilewide in the prilewide in the prilow in the prilow in the prilewi			N/A	Equity (Index)			03/30/2024	02/20/2022	14 500	60 005 500	1007 000		(1 270 025)		(1 370 035)		(1 500 704)							02/02
PRODUCTS         N/A         Equity/Index         BA         21G19DL770X0HC3ZE78         03/18/2021         03/17/2022         6.802         29.513.878         4.339.000         (.795,834)         (.683,224)         (.683,224)         (.683,224)         (.683,224)         (.683,224)         (.683,224)         (.683,224)         (.683,224)         (.683,224)         (.683,224)         (.683,224)         (.683,224)         (.683,224)         (.683,224)         (.683,224)         (.683,224)         (.683,224)         (.683,224)         (.683,224)         (.683,224)         (.683,224)         (.683,224)         (.683,224)         (.683,224)         (.683,224)         (.683,224)         (.683,224)         (.683,224)         (.683,224)         (.795,834)         (.103,246,007)         XXX         XXX           05069999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108         (.97,173,626)         (.33,072,331)         (.130,246,007)         XXX	ODV 110 0 4000 00 (17 17		IV A	Lquity/index.		UULIIL/FF32111EFA/0 .				02,920,033		-	(1,3/0,933)	····· .	(1,3/0,933)	<del> </del> -	(1,525,784)	·····						30/ 30
0509999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants       (97, 173, 626)       (33, 072, 381)       (130, 246, 007)       XXX       (339, 375, 453)       0       XXX       XXX         0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No. 108       (97, 173, 626)       (33, 072, 381)       (130, 246, 007)       XXX       (339, 375, 453)       0       XXX       XXX         0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No. 108       (97, 173, 626)       (33, 072, 381)       (130, 246, 007)       XXX       (339, 375, 453)       0       XXX       XXX         0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No. 108       VXX       XXX       VXX       XXX       XX																								
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No. 108       (33,072,381)       (130,246,007)       XXX       (339,375,453)       XXX       XXX         0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No. 108       XXX       XXX </td <td></td> <td>PRODUCTS</td> <td>N/A</td> <td>Equity/Index.</td> <td>BA 21G</td> <td>GI 19DL770X0HC3ZE78</td> <td>03/18/2021</td> <td>03/17/2022 .</td> <td>6.802</td> <td></td> <td></td> <td></td> <td>(795,834)</td> <td></td> <td>(795,834)</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>94/94</td>		PRODUCTS	N/A	Equity/Index.	BA 21G	GI 19DL770X0HC3ZE78	03/18/2021	03/17/2022 .	6.802				(795,834)		(795,834)									94/94
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No. 108       (33,072,381)       (130,246,007)       XXX       (339,375,453)       XXX       XXX         0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No. 108       XXX       XXX </td <td>050000000 Subt</td> <td>otal - Written Ontion</td> <td>e - Hedaina</td> <td>Effective Ex</td> <td>cluding Variable Ann</td> <td>uity Guarantees II</td> <td>Inder SSA</td> <td>P No 108 - (</td> <td>all Ontione</td> <td>and Warrante</td> <td></td> <td>(07 172 626)</td> <td>(22 072 201)</td> <td>(</td> <td>(120 2/6 007)</td> <td>YYY</td> <td>(220 275 452</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>YYY</td> <td>YYY</td>	050000000 Subt	otal - Written Ontion	e - Hedaina	Effective Ex	cluding Variable Ann	uity Guarantees II	Inder SSA	P No 108 - (	all Ontione	and Warrante		(07 172 626)	(22 072 201)	(	(120 2/6 007)	YYY	(220 275 452						YYY	YYY
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No. 108       XXX       XXX         98X US C 2862 4/1/2021       Ellebette Option IN IUL PROUCTS       Fleeduity/Index.       CITIBANK N.A.       E57002/llZ7F32TI/EFA76       .03/31/2020       .04/01/2021      (2,673,600)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844) <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>unu vvariarils</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>/</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>										unu vvariarils								/						
0639999999.Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No. 108       XXX       XXX       XXX         987. US C 2862 4/1/201       Ellebcobb OPTION IN IUL PRODUCTS       Fledging Effective Variable Annuity Guarantees Under SSAP No. 108       XXX       XXX       XXX         987. US C 2862 4/1/201       Ellebcobb OPTION IN IUL PRODUCTS       Fledging Effective Variable Annuity Guarantees Under SSAP No. 108       XXX       XXX       XXX         987. US C 2805 5/3/2021       Ellebcobb OPTION IN IUL PRODUCTS       N/A       Equity/Index.       CITIBANK N.A.       E57002/IZ7FF32TI/EFA76       .03/31/202       .04/01/2021       .16,000      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,844)      (17,926,84)	0569999999. Subto	otal - Written Option	s - Hedging	Effective Ex	cluding Variable Annu	uity Guarantees U	Jnder SSA	P No.108				(97, 173, 626)	(33,072,381)	(	(130,246,007)	XXX	(339,375,453)	)					XXX	XXX
SPX US C 2852 4/1/2021       EMBEDDED 0PTION IN IUL PRODUCTS       PRODUCTS       Equity/Index.       CITIBANK N.A.       E570D2/IIZ7FF32TIREFA76       .03/31/2020       .04/01/2021																XXX							XXX	XXX
PROUCTS         N/A         Equity/Index.         CITIBANK N.A.         E570D2/IIZ7F32TINEFA76         .03/31/202         .04/01/2021         .16,000        (2,673,600)        (17,926,844)        (3,352,340)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,844)        (17,926,8			5 neuging			Interes officer OOAI	110.100									////							,,,,,	////
SPX US C 2000 5/3/2021       EMBEDDED 0PTION IN IUL PRODUCTS       N/A       Equity/Index.       N/A       Equity/Index.       0.5/05/2021       B.995       .27,974,450       .3110.000       .(1,664,075)	SPX US C 2852 4/1/2021																							
SPX US C 2000 5/3/2021       EMBEDDED 0PTION IN IUL PRODUCTS       N/A       Equity/Index.       N/A       Equity/Index.       0.5/05/2021       B.995       .27,974,450       .3110.000       .(1,664,075)		PRODUCTS	N/A	Equity/Index.	CITIBANK N.A E57	70DZWZ7FF32TWEFA76	.03/31/2020	04/01/2021 .				(2,673,600)			(17,926,844)		(17,926,844)	(3,352,340)						
PROUCTS         IV/A         Equity/Index.         Y0         G563EF7VJP5170UK5573         .05/05/2021	SPX US C 2900 5/3/2021								·						. , ,									
SPX US C 3096 5/3/2021         EMBEDDD 0PTION IN IUL PRODUCTS         N/A         Equity/Index, NA         No.         KB1H1DSPRFNYMCUFXT09         .05/04/2020         .05/03/2021         .11,533	01 % 00 0 2000 0/0/2021		NI ZA	Frank Ass (1 - 4			05 /05 /0000	05 (00 (000)	0.005	07 074 450	0440.000	(1.004.075)			7 757 4000		17 757 400	(1.040.000)						
PRODUCTS         N/A         Equity/Index.         N.         KB1H1DSPRFINYMCUFXT09         .05/03/2021			N/A	Equity/Index.		JOEF/VJP51/UUK55/3.		05/03/2021 .	B,995			(1,064,075)		····· .	(/,/5/,163)	-	(7,757,163)	(1,640,298)		·····				
SPX US C 3116         EMBEDDED OPTION IN IUL PRODUCTS         N/A         Equity/Index.         WELLS FARGO BANK, N.         05/15/2020         05/15/2020         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14	SPX US C 3096 5/3/2021							1													1			
SPX US C 3116         EMBEDDED OPTION IN IUL PRODUCTS         N/A         Equity/Index.         WELLS FARGO BANK, N.         05/15/2020         05/15/2020         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14/2021         05/14		PRODUCTS	N/A	Equity/Index	N	1H1DSPRFMYMCUFXT09	.05/04/2020	05/03/2021				(1,856.813)			(10,106.234)			(2, 117.797)						
5/14/2021	SPY US C 3116			,,																				
SPX US C 3140 5/7/2021 EMBEDDED OPTION IN IUL GCLDMAN SACHS			NI / A				05 /45 /0005	05 /44 /000/	0.077	00 010 7	0110 000	(4.000.045)			(0.001.077)		(0.001.0	(4.070.00.1						
			N/A	Equity/Index.		IN IDSPREMYMCUEX 109	05/15/2020 .	05/14/2021 .				(1,369,042)		·····	(8,024,653)	-	(8,024,653)	(1,6/0,004)			·····			
	SPX US C 3140 5/7/2021	EMBEDDED OPTION IN IUL			GOLDMAN SACHS																			
	1	PRODUCTS	N/A	Equity/Index	INTERN W22	2LROWP21HZNBB6K528	05/08/2020	05/07/2021	12,255	38,480,700	3140,000	(1,992,786)			(10.197.896)		(10, 197, 896)	(2, 183, 522)			1			
				-14 / 11004.											., .0, .01,000)									

1       2       3       4       5       6       7       8       9       102       112       12       12       12       12       12       12       12       12       13       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15       15 <th></th> <th></th> <th></th> <th></th> <th>1</th> <th></th> <th>an Options</th> <th></th> <th></th> <th></th> <th>and Forwar</th> <th></th>					1		an Options				and Forwar												
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			N/ A	. Equity/index.			05/10/2021 .				J( 1,484,730)			(8,809,623)		(8,809,623)	(1,949,913)						
Pin Scale			N/A	Equity/Index		05/10/2020	05/17/2021	13 508	13 540 706	3202 000	(1.985.308)			(10, 400, 407)		(10 /00 /07)	(2 288 607)						1
Dy 0.01         TURD         URD         Column         olumn			WA	. Equity/ muex.							(1,303,300)			(10,430,437)		(10,430,437)	(2,200,007)						
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Pic 02       DECCO 971 (H B)       Pic 02       Pic	5/21/2021			Fauity/Index		05/26/2020	05/21/2021	8 454	27 264 150	3225 000	(1 293 462)			(6.328.282)		(6.328.282)	(1.388.800)						1
By 021       M021				. =quitty/ indox.												(0,020,202)							1
Pire 1       Pire 2			N/A	Equity/Index		05/27/2020	05/24/2021	10.552	34.526.144	3272.000	(1.413.968)			(7,420,098)		(7,420,098)	(1.665.975)						1
phone         phone <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>1</td></t<>											,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,												1
pi c 100 4/020       BERDE PT 101 / 101       Composition 101 / 101 <thcomposition 101<="" th=""> <thcomposition 101<="" th="">       Com</thcomposition></thcomposition>			N/A	Equity/Index		05/29/2020	05/28/2021	11.352	37.711.344	3322.000	(1.328.184)			(7,440,841)		(7,440,841)	(1.710.317)						1
mttp:         mttp:         No.         Spatial (M.M.         MFM         Spatial (M.M.         MFM         MEMBER         Spatial (M.M.         MEMBER         Spatial (M.M.         MEMBER         EMBER        MEMBER				1			1	,															1
Pire			N/A	Equity/Index		06/02/2020	.06/01/2021 .				)(1.038.080)			(5,211,060)		(5,211,060)	(1,200,299)						1
pi 1.6 1.082 //AU2       pi 0.6 1.082 //AU2       pi 0.6 1.082 //AU       pi 0.6 1.082 //AU <th< td=""><td>SPX US C 3349</td><td>EMBEDDED OPTION IN IUL</td><td></td><td>1</td><td></td><td></td><td></td><td>,</td><td>, .,</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>1</td></th<>	SPX US C 3349	EMBEDDED OPTION IN IUL		1				,	, .,														1
pi 1.6 1.082 //AU2       pi 0.6 1.082 //AU2       pi 0.6 1.082 //AU       pi 0.6 1.082 //AU <th< td=""><td>6/14/2021</td><td>PRODUCTS</td><td>N/A</td><td>Equity/Index</td><td>CITIBANK N.A E570DZWZ7FF32TWEFA76</td><td>06/16/2020</td><td>06/14/2021 .</td><td></td><td></td><td></td><td>0(2,606,469)</td><td></td><td></td><td>(9,672,402)</td><td></td><td>(9,672,402)</td><td>(2, 198, 747)</td><td></td><td></td><td></td><td></td><td></td><td></td></th<>	6/14/2021	PRODUCTS	N/A	Equity/Index	CITIBANK N.A E570DZWZ7FF32TWEFA76	06/16/2020	06/14/2021 .				0(2,606,469)			(9,672,402)		(9,672,402)	(2, 198, 747)						
pi 6 2 388 c/2       BECCS 9710 M LA       V       Devide Weight       Devide Weight <thdevide th="" weight<="">       Devide Weight</thdevide>	SPX US C 3362 7/6/2021	EMBEDDED OPTION IN IUL			WELLS FARGO BANK,																		1
$ \begin{array}{ c c c c c c c c c c c c c c c c c c c$		PRODUCTS	N/A	. Equity/Index.	N KB1H1DSPRFMYMCUFXT09	06/30/2020	07/06/2021 .		139, 714, 634		0 (5, 485, 524)			(26, 164, 750)		(26, 164, 750)	(5,770,084)						
py is c 2a00       matrix       matrix<	SPX US C 3389 6/3/2021	EMBEDDED OPTION IN IUL			CANADIAN IMPERIAL																		1
1/1/C2/1       PROUTS       V/L       A       Set Property NLC (W)			N/A	. Equity/Index.	BA 21G119DL770X0HC3ZE78	06/04/2020	06/03/2021 .				(723,870)			(3,405,933)		(3,405,933)	(807,044)						
Pir 15: 030       BBELDS PIRAL IN ILL PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE PUT2DE P																							1
bit // 2021       PMOUTS       WA       Exercit / Final Action       Or 19/2020       PM/2021       8.85       29.808       39.9000       Cl. 19/202       Cl. 441/78       Cl			N/A	. Equity/Index.		09/29/2020	07/15/2021 .							(2,559,997)		(2,559,997)	(569,497)						
BF: DS 247       BMEEDS PTION IN ILL PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE PROVIDE P																							1
9/10/201       PRODUCTS       W/A       Equity/index       II.1       Section (Control In NiL)       V/A       Equity/index       II.1       Section (Control In NiL)       V/A       Equity/index       II.1       Section (Control In NiL)       II.1       II.1       Section (Control In NiL) </td <td></td> <td></td> <td>N/A</td> <td>. Equity/Index.</td> <td></td> <td>06/19/2020</td> <td>06/17/2021 .</td> <td></td> <td></td> <td></td> <td>)(1,148,745)</td> <td></td> <td></td> <td>(4,841,713)</td> <td></td> <td>(4,841,713)</td> <td>(1,136,195)</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>			N/A	. Equity/Index.		06/19/2020	06/17/2021 .				)(1,148,745)			(4,841,713)		(4,841,713)	(1,136,195)						
PF IS C SM 0F/7202         ENDLOR         VLL FM60 BMK         MEUSTMINULTION         MEUSTMINULTIO			·																				1
WA         Builty from NL         Builty from NL         WA         Builty from NL         Builty from NL         WA         Builty from NL         Builty from NL         Bui			N/A	. Equity/Index.		06/12/2020	06/10/2021 .				)(1,024,240)			(5,029,764)		(5,029,764)	(1,213,367)						
BP         IS         CSSB         BEEDD 071 NI	SPX US C 3501 6/7/2021			E 14 (1 4		00 (00 (0000	00/07/0004	44,400	50 700 000	0504.000	(4 700 077)			(7.004.070)		(7 004 070)	(4 707 407)						1
a)       V/L       Equil/Index       N/L			N/A	. Equity/index.			06/07/2021 .				(1,783,377)			(7,091,872)		(7,091,872)	(1,787,137)			•••••			
BP:       DC:       Status       <				E i ku / La dau		00/00/0000	00/15/0001	4 440	15 007 000	2500.000	(050,057)			(0.040.070)		(0.040.070)	(500, 100)						1
Bit April 2021       PMOUTS       N/A       Emiliphenence From       N/A       Emiliphenence From       A/A       Extra Frage       340A 000       (4.60, 116)       (1.57, 803)       (1.57, 803)       (3.58, 154)         10/A2212       PROUTS       N/A       Emiliphenesses       6/30/2020       10/04/2021       50.069       59.561, 500       (2.27, 857)       (4.65, 660)       (4.55, 680)       (1.507, 803)       (4.55, 680)       (1.507, 803)       (4.55, 680)       (1.507, 803)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.55, 680)       (4.5				. Equity/index.		09/29/2020	09/15/2021 .		10,007,092					(2,348,870)		(2,348,870)	(329,122)						
SP: US C 382       DBECED 0 / TION IN UK       V       DUM/2021       Product State			N/A	Equity/Index		00/20/2020	08/16/2021	3 /76	12 527 504	3604 000	(/00 116)			(1 507 803)		(1 507 803)	(368, 134)						1
10/47221       PROUCTS       V/A       Equity/index       INTEN       V2/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04/2021       10/04			IVA	. Equity/ much		03/23/2020			12, 527, 504					(1,507,000)		(1,007,000)	(000,104)						
SP: US: 2887       DBEEDED: OFTION IN UL VIS/2827       Component of the state of the			N/A	Fauity/Index		09/30/2020	10/04/2021	16 069	59 166 058	3682 000	(2 297 867)			(6.356.680)		(6.356.680)	(1 596 851)						1
10/5/2021       PMOLOCTS       V/A       Equity/index, BA       2161/92/7000-C32278       0/93/2020       10/05/2021       10/6 / 100       93.821,700       .0.99.821,700       .0.6,183,834       .0.6,183,834       .0.6,183,834       .0.1,703,783         1/1/2022       PMOLOTS       N       N       NoteHitSPEPHINGEFTOR       .0.72/17/202       .01/14/2022       .10/05/2021       .01/14/2022       .0.99.821,700       .0.6,183,834       .0.6,183,834       .0.6,183,834       .0.72,770,738         Y/L SC 4060 01/4/22E INEECED OF10N IN ILL       N       N       NotHIDSPEPHINGEFTOR       .0.72/17/202       .01/14/2022       .9.287       .37,75,220       .4660,000       .0.1,1885,261       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194       .0.1,749,194			W/N	. Equity/ much							(2,207,007)					(0,000,000)	(1,000,001)						1
SY US C 438       BEECED OPTION IN ILI       ILLS FARD BMK, KITSPFFINIUCFTO       12/3/202       0/1/4/2022       13,00       53,078,640       .468.00       .(1,582,68)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,765)       .(2,582,767)       .(2,583,563)			N/A	Equity/Index		09/30/2020	10/05/2021	16.100	59.521.700	3697.000	(2.205.700)			(6, 183, 834)		(6, 183, 834)	(1.570.378)						1
11/14/2022       PROUCTS       W/A       Equity/hest       N.       KBH109FPUNUCFT08       10/14/2022       13,080       53,078,640       4068.000       (1,582,680)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (2,582,765)       (1,749,194)       (3,703,692)       (1,749,194)       (3,703,692)       (2,587,75)       (3,703,692)       (2,587,75)       (3,703,692)       (2,587,75)       (3,77,598)       (1,587,598)       (1,587,598)       (1,587,598)																							
\$\$\type\$ 4.06 01/07_22       BIREDED OF 1101 IN IL PROLEDS       \\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\			N/A	Equity/Index.		12/31/2020	01/14/2022 .				0 (1,582,680)			(2,532,765)		(2,532,765)	(950,085)						i
PROUCTS         VVA         Equity/Index         N         KBHIDSPRIMIC/FXT09         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/2021         0.0/14/				1			1																1
SPX US C 4071       EleBCED OPTION IN ILL PRODUCTS       NA       Equity/index       NB HIDSPRFINIQLEFXT09       12/20/200       01/11/202       12/20/200       01/11/202       12/20/200       01/11/202       12/20/200       01/11/202       12/20/200       01/11/202       12/20/200       01/11/202       13/8,986,042       .4091.000       .(1,47,270)       .(2,274,022)       .(693,253)			N/A	. Equity/Index.	N KB1H1DSPRFMYMCUFXT09	03/18/2021	01/04/2022 .	9,287			)	(1,885,261)		(1,749,194)		(1,749,194)							
SY. US C 4089 1/4/2022       ElleDEDED OPTION IN ILL PROLOTS       N/A       Equity/Index.       BARCLYS BAW. NEW G656EFTV/P5170UK5573       12/29/2020       0.1/04/2022       33.978       138.936.042       4089.000					WELLS FARGO BANK,		1							1									ı – – – – – – – – – – – – – – – – – – –
PROUCTS       V/A       Equity/Index       V0			N/A	Equity/Index.		12/30/2020	01/11/2022 .			4071.000	0(1,447,270)			(2,274,022)		(2,274,022)	(693,253)						· ·····
SPX US C 4132 1/14/22       INECODE OPTION IN IUL PROUCTS       N/A       Equity/Index.       N/KBIHIDSPRIMMCLFXT09       03/18/2021       0.1/14/2022       4.116       17,007,312       4132.000       (.638,257) <td>SPX US C 4089 1/4/2022</td> <td></td> <td>· </td> <td>L</td> <td></td> <td></td> <td>1</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td> </td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>, I</td>	SPX US C 4089 1/4/2022		·	L			1																, I
PRODUCTS         N/A         Equity/Index.         N         KB1H105PRFI/MUCLFXT09         03/18/2021         01/14/2022         4,116         17,007,312         4132.000         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257)         (638,257) <th< td=""><td></td><td></td><td>N/A</td><td>. Equity/Index.</td><td></td><td> 12/29/2020</td><td>01/04/2022 .</td><td></td><td> 138 , 936 , 042</td><td></td><td>0(3,703,602)</td><td></td><td></td><td>(5,877,908)</td><td></td><td>(5,877,908)</td><td>(1,810,479)</td><td></td><td></td><td></td><td></td><td></td><td></td></th<>			N/A	. Equity/Index.		12/29/2020	01/04/2022 .		138 , 936 , 042		0(3,703,602)			(5,877,908)		(5,877,908)	(1,810,479)						
SPX US C 4151 11/01/22       ENBEDDED OPTION IN IUL PRODUCTS       N/A       Equity/Index       KBH1DSPRFIN/WOUFXT09       03/18/2021       01/11/2022       3,294       13,673,394       4151.000       (476,951)	SPX US C 4132 1/14/22		·											,									, I
PROLUCTS       N/A       Equity/Index.       N       KB1H10SPRFIN/MCLFXT09       .03/18/2021       .01/11/2022       .3,294       .13,673,394	001/100.00		N/A	_ Equity/Index_		03/18/2021	01/14/2022 .	4,116	17,007,312		·ا	(699,720)		(638,257)		(638,257)	61,463						·
SPX US C 4255 04/05/22       EMBEDDED 0FTION IN IUL PROUCTS       N/A       Equity/Index       BARCLAYS BANK NEW YO.       03/19/2021       04/05/2022       .17, 110       .72, 803, 050       .4255, 000	SPX US C 4151 11/01/22			- · · · ·		00 (40 (000)	04 (44 (0000	0.001	40.070.004	4454 000		(500 7 (0)		(470.051)		(170.051)	40 705						, I
PROLUCTS         N/A         Equity/Index.         V0         G558EF7VJP5170UK5573         .03/19/2021         .04/05/2022         .17,110         .72,803,050         .4255.000	001 10 0 4055 04 (05 (00		N/A	. Equity/Index.		03/18/2021	01/11/2022 .					(523,746)		(4/6,951)		(4/6,951)							
SPX US C 4264 04/11/22       ENERDECTO OPTION IN UL PRODUCTS       NA       Equity/Index       CANADIAN IMPERIAL BA       03/23/2021       .04/11/202       .18,620	SPX US C 4255 04/05/22		NZA	Equity (Index)		02/10/2021	04/05/2022	17 110	70 000 050	40EE 000		(0.075.000)		(0.005 707)		(0 DEE 707)	(00,007)						ı – – – – – – – – – – – – – – – – – – –
PRODUCTS         N/A         Equity/Index         BA         21G1190L770X0HC3ZE78         .03/23/2021         .04/11/2022         .03/23/2021         .04/11/2022         .03/23/2021         .04/11/2022         .03/23/2021         .04/11/2022         .03/23/2021         .04/11/2022         .03/23/2021         .04/11/2022         .03/23/2021         .04/11/2022         .03/23/2021         .04/11/2022         .03/23/2021         .04/11/2022         .03/23/2021         .04/11/2022         .03/23/2021         .04/11/2022         .03/23/2021         .04/11/2022         .03/23/2021         .04/11/2022         .03/23/2021         .04/11/2022         .03/23/2021         .04/11/2022         .03/23/2021         .04/11/2022         .03/23/2021         .04/11/2022         .03/23/2021         .04/11/2022         .03/23/2021         .04/11/2022         .03/23/2021         .04/11/2022         .03/23/2021         .04/11/2022         .04/11/2022         .02/23         .03/23/2021         .04/11/2022         .03/23/2021         .04/11/2022         .02/23         .03/23/2021         .04/11/2022         .04/11/2022         .02/23         .03/23/2021         .04/11/2022         .04/11/2022         .04/11/2021         .04/11/2021         .04/11/2021         .04/11/2021         .04/11/2021         .04/11/2021         .04/11/2021         .04/11/2021         .04/11/2021         .04/11/2021	CDV LIC C 4064 04/11/00		N/ A	. Equity/index							'	(2,2/0,030)		(2,300,727)		(2,300,727)	(90,097)						, [ .
SPX US C 4312 04/18/22       EMEDDED 0FTION IN IUL PRODUCTS       NA       Equity/index       N.       KB1H1DSPFRIVINCUFXT09       0.03/00/2021       0.4/18/22	JFX US 6 4204 04/11/22		NZA	Fauity/Index		03/33/3031	04/11/2022	19 600	70 205 690	4264 000		(2 227 EOO)		(2 559 564)		(2 550 564)	(221 064)						ı – – – – – – – – – – – – – – – – – – –
PRODUCTS       N/A       Equity/Index       N.       KBHIDSPRFININCLEXTOP       .03/30/2021       .04/18/2022       .20, 153       .86, 899, 736       .4312.000	SPY US C 4212 04/10/22		N/ A	. Equity/index.								(2,327,500)		(2,008,004)		(2,008,004)	(231,004)						
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants       (45,496,095)       (10,009,299)       (201,528,391)       (43,673,401)       XXX       XXX         0709999999. Subtotal - Written Options - Hedging Other       (45,496,095)       (10,009,299)       (201,528,391)       (43,673,401)       XXX       XXX         0709999999. Subtotal - Written Options - Replications       (45,496,095)       (10,009,299)       (201,528,391)       (XX       (201,528,391)       (43,673,401)       XXX       XXX	JEN US U 4312 U4/ 18/22		N/A	Fauity/Index		03/30/2021	04/18/2022	20 153	86 899 736	4312 000		(2 297 112)		(2 468 260)		(2 468 260)	(170,818)						ı I
0709999999. Subtotal - Written Options - Hedging Other       (45,496,095)       (10,009,299)       (201,528,391)       (43,673,401)       XXX       XXX         0779999999. Subtotal - Written Options - Replications       XXX       XXX       XXX       XXX       XXX	064000000 500									+					~~~							VVV	
0779999999. Subtotal - Written Options - Replications - Replications																							
											(40,490,095)	(10,009,299)		(201,528,391)		(201,528,391)	(43,073,401)						
10649393939. Subjoils - Written Obious - Income Generation XXX XXX														<u> </u>									
	0849999999. Subt	ioial - written Optior	is - income (	Generation							1			1	772					1		ллХ	777

#### **SCHEDULE DB - PART A - SECTION 1**

					Showing a		3, Oaps, i i	J013, 00110	13, Owap3	and Forwa	us open a											
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior	Current											
	Description									Year(s)	Year Initial											
									01-11-1												0	Linda a
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
		Exhibit		Eucheman Counterments	Tuesda			Mational												Detential		
	Generation		Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
0919999999. Subto	otal - Written Option	ns - Other												XXX							XXX	XXX
0929999999. Total			and Warran	6						(140 660 701)	(43.081.680)		(331,774,398)		(540,903,844)	(43,673,401)		1			XXX	XXX
				15						(142,009,721)	(43,001,000)		(331,774,390)		(040,900,044)	(43,073,401)						
0939999999. Total														XXX							XXX	XXX
0949999999. Total	Written Options - 0	Caps												XXX							XXX	XXX
0959999999. Total														XXX				1			XXX	XXX
														XXX							XXX	XXX
0969999999. Total																						
0979999999. Total	Written Options - 0	Other												XXX							XXX	XXX
0989999999. Total	Written Options									(142,669,721)	(43,081,680)		(331,774,398)	XXX	(540,903,844)	(43,673,401)					XXX	XXX
		ning Effective		Variable Annuity Guarantees Under SS						(1.2,000,721)	(10,001,000)		,001,111,000)	XXX	(510,000,011)	(10,010,401)					XXX	XXX
1049999999. SUDIO	uai - Swaps - Hedg			variable Annuity Guarantees Under St	DAT NU. 108					-								ł – – – – – – – – – – – – – – – – – – –				
	otal - Swaps - Hedg	ging Effective	Variable A	nnuity Guarantees Under SSAP No.10	8									XXX							XXX	XXX
IRS - LCH - USD051																			1			
- FEDL01 - 12_M - DUE			Interest		1								1						1			
10/20/2022	INTEREST RATE	N/A	Rate	LCH F226T0H6YD6XJB17KS62 .	10/16/2020	10/20/2022 .			510 / (FED1	)			(3,666)			(1,297)						
IRS - LCH - USD -			1			LING, EG, EVEL -	-			/ [			(0,000)					[	Γ			
.0555 - SOFR - 12_M -			Interest																			
.0505 - 50Fh - 12_M -	INTEDECT DATE	NIZA.		L CH E226T0H6YD6X, IB17KS62	10/10/0000	10 /00 /0000		F 000 000	0051 / / 555	、 、		(0.400	1 004		1 004	440						
DUE 10/20/2022	INTEREST RATE	. N/A	Rate	LCH F226T0H6YD6XJB17KS62 .	10/16/2020	10/20/2022 .		5,000,000	SOF1 / (.555	)	•••••		)1,204		1,204			••••••				
IRS - LCH - USD781																						
- 12_M - FEDL01 - 12_M			Interest																			
- DUE 10/22/2035	INTEREST RATE	N/A	. Rate	LCH	10/16/2020	10/22/2035 .			FED1 / (.781	)			)							9,543		
IRS - LCH - USD -																						
.842775 - 12 M -																						
FEDL01 - 12 M - DUE			Interest																			
10/22/2040	INTEREST RATE	N/A	Rate	LCH		. 10/22/2040 .		6 000 000	SOF1 / (.843	)			)1,050,605		1,050,605							
IRS - LCH - USD -		. IV A				10/ 22/ 2040 .		0,000,000	00117 (.040	,			,									
.903825 - 12_M -																						
SOFRRAATE - 12_M - DUE			Interest																			
10/20/2050	INTEREST RATE	. N/A	. Rate	LCH	10/16/2020	10/20/2050 .		4,000,000	SOF1 / (.904	)			)943,440		943,440	675,716						
IRS - LCH - USD -																						
FEDL01 - 12_M74005			1		1								1						1			
- 12 M - DUE			Interest																			
10/22/2035	INTEREST RATE	N/A	Rate	LCH		10/22/2035 .			740 / (SOF1	)			(68,326)			(53, 197)				9,543		
IRS - LCH - USD -				2011						/		p/4	(00, 020)									
			1		1								1						1			
FEDL01 - 12_M9025																						
- 12_M - DUE			Interest																			
10/20/2040	INTEREST RATE	. N/A	. Rate	LCH F226T0H6YD6XJB17KS62 .	10/16/2020	10/20/2040 .			903 / (FED1	)			(1,050,090)		(1,050,090)	(792,502)				132,714		
IRS - LCH - USD -			1																			
FEDL01 - 12_M9775			1		1								1						1			
- 12 M - DUE			Interest		1								1						1			
10/20/2050	INTEREST RATE	N/A	Rate	LCH	10/16/2020	10/20/2050		4,000,000	978 / (FED1	)			(938,204)		(938,204)				1	.108.766		
IRS_USD_PAY_0.262_REC_										/												
USD LIBOR			1																			
			1																			
3M_08/04/2020_08/04/20	INTEREST BAT		Interest							,												
25_LCH	INTEREST RATE	. N/A	. Rate	LCH F226T0H6YD6XJB17KS62 .	07/31/2020	08/04/2025 .			LIB3 / (.262	)	••••••	(44,413	)8,054,428		8,054,428	6,401,216				3, 127, 759		
IRS_USD_PAY_0.277_REC_			1		1																	
USD LIBOR			1		1								1						1			
3M_08/03/2020_08/03/20			Interest		1								1						1			
25_LCH	INTEREST RATE	N/A	Rate	LCH	.07/30/2020	08/03/2025 .	L	101.000.000	LIB3 / (277	)			)2,646,635		2,646,635	2, 159, 340		L	I	1.052.680		
IRS_USD_PAY_0.4195_REC										<i>,</i>			2,0.0,000			,		[				
USD LIBOR			1		1								1						1			
			Intercet																			
3M_01/12/2021_01/12/20	INTEDEDT DATE	14	Interest		04 (00 (000)	04 (40 (0005		450 000 000	1 100 / / 100			(04.055			4 747 644	4 747 644			1	4 400 000		
25_LCH	INTEREST RATE	. N/A	. Rate	LCH F226T0H6YD6XJB17KS62 .	01/08/2021 .	01/12/2025 .			LIB3 / (.420	)			)1,747,611		1,747,611	1,747,611				1,462,829		
IRS_USD_PAY_0.5584_REC			1		1																	
_USD LIBOR			1		1								1						1			
3M_01/12/2021_01/12/20			Interest		1								1						1			
26 LCH	INTEREST RATE	N/A	Rate	LCH	.01/08/2021	01/12/2026 .	L	120,600,000	LIB3 / (.558	)			)2,521,477		2,521,477	2,521,477	l	L	L	1,319,598		
				· · · · · · · · · · · · · · · · · · ·																		

# **SCHEDULE DB - PART A - SECTION 1**

					Showing		s, Caps, Fic		iis, Swaps	and Forwa	ius Open a			in Date					-			
1	2	3	4	5	6	7	8	9	10	11 Cumulative Prior	12 Current	13	14	15	16	17	18	19	20	21	22	23
	Description									Year(s)	Year Initial											
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for	O sha shala (	Type(s)			Date of	N. L. Jack Street		Rate or	discounted		0	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/ Exhibit	of Dial(a)	Fuchanas, Counterrestu	Trada	Maturity	Number of	Mational	Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	Detential	Refer-	and at
Description	Generation or Replicated	Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration		Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
IRS_USD_PAY_0.5603_REC	or replicated	lacitation	(u)	or ochirar oreannghouse	Date	Expiration	Contracts	Amount		1 414	1 010	income	Value	OOUC		(Decrease)	D./A.O.V.	Acciction	item	Exposure	Linuty	(0)
USD LIBOR																						
3M_01/12/2021_01/12/20	INTEREST DATE		Interest					100 000 000				(00.004	0.510.040			0.540.040				4 949 599		
26_LCH IRS_USD_PAY_0.59_REC_U	INTEREST RATE	N/A	. Rate	LCH F226T0H6YD6XJB17KS62	01/08/2021 .	01/12/2026 .		120,600,000	LIB3 / (.560)				)2,510,649		2,510,649	2,510,649				1,319,598		
SD LIBOR																						
3M_08/10/2020_08/10/20			Interest																			
	INTEREST RATE	. N/A	. Rate	LCH F226T0H6YD6XJB17KS62	08/06/2020 .	08/10/2032 .		170,000,000	LIB3 / (.590)			(165,730	)23,271,626		23,271,626	14,817,634				2,866,134		
IRS_USD_PAY_0.612_REC_ USD_LIBOR																						
3M_08/03/2020_08/03/20			Interest																			
	INTEREST RATE	N/A	Rate	LCH F226T0H6YD6XJB17KS62	07/30/2020	08/03/2032 .		170,000,000	LIB3 / (.612)			(173,857	)22,820,839		22,820,839	14,819,481				2,863,716		
IRS_USD_PAY_0.65_REC_U																						
SD LIBOR 3M_07/24/2020_07/24/20			Interest																			1
30/_07/24/2020_07/24/20 32_LCH	INTEREST RATE	N/A	Rate	LCH	07/22/2020	07/24/2032 .		126.400.000	LIB3 / (.650)			(137,425	)16,411,075		16,411,075	11,033,071				2, 126,686		
IRS_USD_PAY_0.708_REC_						1										,,						
USD LIBOR																						
3M_12/08/2020_12/08/20 27 LCH	INTEREST RATE	N/A	Interest Rate	LCH				100 000 000	LIB3 / (.708)			( 160,807	)5,827,091		5,827,091	6.340.299				1,679,036		
IRS_USD_PAY_0.798_REC_	INTEREST RATE	. NV A	. nale	ECH P22010H01D0A3B17K302	12/04/2020 .	12/06/2027 .		129,000,000	LID3 / (.700)				)	•••••	5,027,091					1,0/9,030		
USD LIBOR																						
3M_07/14/2020_07/14/20			Interest																			
50_LCH IRS_USD_PAY_0.812_REC_	INTEREST RATE	. N/A	. Rate	LCH F226T0H6YD6XJB17KS62	07/10/2020 .	07/14/2050 .		72,500,000	LIB3 / (.798)			( 102, 398	)23,222,089		23,222,089	12,054,725				1,962,423		
USD LIBOR																						
3M_05/18/2020_05/18/20			Interest																			
50_LCH	INTEREST RATE	. N/A	. Rate	LCH F226T0H6YD6XJB17KS62	05/14/2020 .	05/18/2050 .		70,000,000	LIB3 / (.812)				)22, 112, 147		22, 112, 147	11,636,149				1,889,698		
IRS_USD_PAY_0.815_REC_ USD_LIBOR																						
3M_05/18/2020_05/18/20			Interest																			
50_LCH	INTEREST RATE	N/A	. Rate	LCH F226T0H6YD6XJB17KS62	05/14/2020 .	05/18/2050 .		70,000,000	LIB3 / (.815)				)22,064,698			11,641,967				1,889,698		
IRS_USD_PAY_0.9548_REC																						
_USD LIBOR 3M 10/23/2020 10/23/20			Interest																			
	INTEREST RATE	N/A	Rate	LCH				126,100,000	LIB3 / (.955)				)12,771,790							2, 144, 868		
IRS_USD_PAY_0.969_REC_								. ,							. ,					. ,		1
USD LIBOR			1-44																			1
3M_12/08/2020_12/08/20 30 LCH	INTEREST RATE	N/A	Interest Rate	LCH	12/04/2020 .			92 100 000	LIB3 / (.969)			( 174, 197	)6,641,122		6,641,122	7, 109,023				1,433,915		1
IRS_USD_PAY_1.074_REC_													,						-			
USD LIBOR																						1
3M_10/23/2020_10/23/20	INTEDECT DATE	N/A	Interest		10/01/0000	10/02/0005		100 600 000	1 102 / (1 074)			(000.010	10.005.401		10 005 401	11 410 405				1 050 000		1
35_LCH IRS_USD_PAY_1.26684_RE	INTEREST RATE	N/A	. Rate	LCH F226T0H6YD6XJB17KS62	10/21/2020	10/23/2035 .		102,000,000	.LIB3 / (1.074)			(220,218	)12,995,461		12,995,461	11,419,425				1,958,330		
C_USD LIBOR																						1
3M_10/23/2020_10/23/20			Interest																1			1
	INTEREST RATE	. N/A	. Rate	LCH F226T0H6YD6XJB17KS62	10/21/2020 .	10/23/2050 .		70,600,000	LIB3 / (1.267)			(185,570	)15,209,005		15,209,005	12,732,467				1,919,994		
IRS_USD_PAY_1.441_REC_ USD_LIBOR																						1
3M_12/08/2020_12/08/20			Interest																1			1
50_LCH	INTEREST RATE	N/A	. Rate	LCH F226T0H6YD6XJB17KS62	12/04/2020 .	12/08/2050 .			.LIB3 / (1.441)			( 143, 434	)8,225,104		8,225,104	8,671,370				1,272,727		
IRS_USD_PAY_1.5587_REC USD_LIBOR																			1			1
_050 LIBOR 3M_01/11/2021_01/11/20			Interest																			1
51_LCH	INTEREST RATE	N/A	Rate	LCH F226T0H6YD6XJB17KS62	01/07/2021 .	01/11/2051 .		<u>59,600,0</u> 00	LIB3 / (1.559)		<u>.</u>	( 176,674	)8,913,240		8,913,240	8,913,240			<u> </u>	1,626,838		<u> </u>
-																						,

# **SCHEDULE DB - PART A - SECTION 1**

-			1								rds Open as											
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	ļ		1							Cumulative												
	ļ									Prior	Current											
	Description									Year(s)	Year Initial											
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment			Effectivenes
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description					Date									Code								
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
IRS_USD_PAY_1.56111_RE	ļ																					
C_USD LIBOR	ļ																					
3M_01/11/2021_01/11/20	INTERECT DATE	N1/A	Interest	LCH E226T0H6YD6X.IB17KS62	04 /07 /0004	04 (44 (0054		70 000 000				(005 400)	44 000 000		44 000 000	44,000,000				0 404 000		
51_LCH	INTEREST RATE	N/A	Rate	LCH F226T0H6YD6XJB17KS62 .	01/07/2021	01/11/2051 .			LIB3 / (1.561)		••••••	(235, 199)	11,800,629		11,800,629	11,800,629				2, 161,839		
IRS_USD_REC_0.2172_PAY	ļ																					
_USD LIBOR	ļ																					
3M_01/12/2021_01/12/20	INTEREST RATE	11/4	Interest	LCH F226T0H6YD6XJB17KS62	04 (00 (0004	04 (40 (0000			047 ( (1100)			(4, 707)	(000, 400)		(000, 400)	(000, 400)				0 004 700		
	INTEREST RATE	N/A	Rate	LCH F226T0H6YD6XJB17KS62 .	01/08/2021	01/12/2023 .			217 / (LIB3)		•••••	(4,727)	(223,483)		(223,483)	(223,483)				2,004,789		
IRS_USD_REC_0.2177_PAY	ļ																					
USD LIBOR	ļ		Intercet		1																	
3M_01/12/2021_01/12/20 23 LCH	INTEREST RATE	N/A	Interest	LCH	01/08/2021	01/12/2023			218 / (LIB3)			(4.000)	(000.044)		(000 044)	(000.044)				0 004 700		
	INTEREST RATE	N/A	Rate	LUH	01/08/2021	01/12/2023	••••••		218 / (LIB3)		•••••	(4,398)	(220,814)		(220,814)	(220,814)				2,004,789		
IRS_USD_REC_0.2181_PAY USD_LIBOR	ļ		1		1																	
	ļ																					
3M_01/12/2021_01/12/20 23 LCH	INTEREST RATE	N/A	Interest	LCH	01/08/2021	01/12/2023			218 / (LIB3)				(218,679)		(218,679)	(218,679)				2,004,789		
	INTEREST RATE	N/A	Rate	LUH	01/08/2021	01/12/2023	••••••		218 / (LIB3)		•••••	(4, 134)			(218,0/9)	(218,0/9)				2,004,789		
IRS_USD_REC_0.5848_PAY USD_LIBOR	ļ																					
_050 LTBOR 3M_11/12/2020_11/12/20	ļ		Interest																			
	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	11/09/2020	11/12/2026 .		225.000.000					(7,545,682)		(7,545,682)	(8,243,775)				2,667,441		
IRS_USD_REC_0.58799_PA	INTEREST RATE	NV A	nale	LUH	11/09/2020	1 1/ 12/ 2020							(7,040,002)		(7,343,062)	(0,243,773)				2,007,441		
Y USD LIBOR	ļ																					
3M_05/18/2020_05/18/20	ļ		Interest																			
		N/A	Rate	LCH	05/14/2020	05/18/2030		151,300,000					(14,651,084)		(14,651,084)	(10,643,125)				2,286,706		
IRS_USD_REC_0.6155_PAY	INTEREST RATE	IV A			03/ 14/ 2020	03/10/2030		131,300,000					(14,031,004)		(14,031,004)	(10,040,120)				2,200,700		
USD LIBOR	ļ																					
3M 05/15/2020 05/15/20	ļ		Interest																			
30 LCH	INTEREST RATE	N/A	Rate	LCH	05/13/2020				616 / (LIB3)				(18,839,221)		(18,839,221)	(14,071,380)				3,021,385		
IRS_USD_REC_0.6408_PAY	INTEREST RATE	IV A			03/ 13/ 2020	03/ 13/ 2030		200,000,000					(10,009,221)		(10,009,221)	(14,071,000)						
USD LIBOR	ļ																					
3M_05/12/2020_05/12/20	ļ		Interest																			
30 LCH	INTEREST RATE	N/A	Rate	LCH	05/08/2020				641 / (LIB3)				(13,786,522)		(13,786,522)	(10,568,284)				2,265,018		
IRS_USD_REC_0.64738_PA		IV A			03/00/2020			130,000,000				102,703	(10,700,022)		(10,700,322)	(10,000,204)				2,200,010		
Y USD LIBOR	ļ				1																	
3M 05/13/2020 05/13/20	ļ		Interest		1																	
		N/A	Rate	LCH	05/11/2020				647 / (LIB3)				(18,265,774)		(18,265,774)	(14,095,059)				3,020,478		
IRS_USD_REC_0.6781_PAY																(14,000,000)				0,020,470		
_USD LIBOR	ļ				1																	
3M_11/12/2020_11/12/20	ļ	1	Interest																			
27 LCH	INTEREST RATE	N/A	Rate	LCH	11/09/2020				678 / (LIB3)				(10,270,069)		(10.270.069)	(10,808,543)				2,894,972		
IRS_USD_REC_0.767_PAY_																						
USD LIBOR	ļ		1		1																	
3M_11/12/2020_11/12/20	ļ		Interest		1																	
	INTEREST RATE	N/A	Rate	LCH F226T0H6YD6XJB17KS62 .	11/09/2020	11/12/2028 .		225,000,000	767 / (LIB3)	l			(12,689,177)		(12,689,177)	(13,088,334)				3, 106, 438		
IRS_USD_REC_0.83614_PA																						
Y USD LIBOR	ļ				1																	
3M 10/23/2020 10/23/20	ļ		Interest		1																	
		N/A	Rate	LCH F226T0H6YD6XJB17KS62 .	10/21/2020	10/23/2030 .			836 / (LIB3)				(12,337,084)		(12,337,084)	(11,311,628)				2,320,140		
IRS_USD_REC_0.83809_PA									(2.00)										[ · · · · · · ]			
Y_USD LIBOR	ļ		1		1																	
3M 10/23/2020 10/23/20	ļ	1	Interest																			
30 LCH	INTEREST RATE	N/A	Rate	LCH	10/21/2020	10/23/2030 .			838 / (LIB3)	l			(12,310,551)		(12,310,551)	(11,313,168)				2,320,140		
IRS_USD_REC_0.855_PAY_									(2.00)										[ · · · · · · ]			
USD LIBOR	ļ		1		1																	
3M_11/12/2020_11/12/20	ļ		Interest		1																	
29 LCH	INTEREST RATE	N/A	Rate	LCH F226T0H6YD6XJB17KS62 .	11/09/2020				855 / (LIB3)				(14,718,531)		(14,718,531)	(15,101,381)				3.303.874		
															,,,,,							

#### **SCHEDULE DB - PART A - SECTION 1**

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

-	1								irs, Swaps a													
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior	Current											
	Description									Year(s)	Year Initial											
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		$T_{y}(\mathbf{p}_{0})$			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	Type(s) of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	
	Generation	Exhibit		Fuchance Counterparts	Trade		Number of	Mational				Year								Detertial		and at
Description			Risk(s)	Exchange, Counterparty		or		Notional	Received	(Received)	(Received)		Carrying	0.1.		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
IRS_USD_REC_0.8605_PAY																						
_USD LIBOR			Interest																			
3M_05/13/2020_05/13/20 40 LCH	INTEREST RATE	NI / A		LCH F226T0H6YD6XJB17KS62	.05/11/2020	05 (10 (00 40		100,000,000	861 / (LIB3)			100.050	(21, 133, 145)		(01 100 145)	(13,203,362)				2, 186, 979		
		N/A	Rate	LUH	05/11/2020	05/13/2040 .		100,000,000	801 / (LIB3)				(21, 133, 143)		(21, 133, 145)	(13,203,302)	•••••			2, 180,979		
IRS_USD_REC_0.87916_PA Y USD LIBOR	L																					
3M_05/14/2020_05/14/20			Interest																			
30/_03/ 14/2020_03/ 14/20 40 LCH	INTEREST RATE	N/A	Rate	LCH F226T0H6YD6XJB17KS62	05/12/2020	05/14/2040		100 000 000				167.871	(20.827.010)		(20 927 010)	(13,229,997)				2, 187, 135		
IRS_USD_REC_0.9825_PAY		WA	nate		03/ 12/ 2020	03/ 14/ 2040 .		100,000,000	0/3 / (LID3)							(10,229,397)				2, 107, 100		
USD LIBOR																						
3M 06/05/2020 06/05/20			Interest																			
40 LCH	INTEREST RATE	N/A	Rate	LCH F226T0H6YD6XJB17KS62	06/03/2020	06/05/2040		100 000 000	.983 / (LIB3)			191.652	(19, 195, 056)		(19, 195, 056)	(13,407,633)				2.190.578		
IRS_USD_REC_1.0439_PAY																						
USD LIBOR																						
3M_01/11/2021_01/11/20	)		Interest																			
31 LCH	INTEREST RATE	N/A	Rate	LCH	.01/07/2021	.01/11/2031		155.000.000	.1.044 / (LIB3)				(10,335,880)		(10.335.880)	(10,335,880)				2,424,777		
IRS USD REC 1.19434 PA													,									
Y_USD LIBOR																						
3M 10/23/2020 10/23/20			Interest																			
40 LCH	INTEREST RATE	N/A	Rate	LCH	. 10/21/2020	. 10/23/2040		100,000,000	.1.194 / (LIB3)				(16,051,074)		(16,051,074)	(13,901,558)				2,212,356		
IRS_USD_REC_1.231_PAY_												,								, ,		
USD LIBOR																						
3M_12/08/2020_12/08/20	)		Interest																			
35_LCH	INTEREST RATE	N/A	Rate	LCH	. 12/04/2020				.1.231 / (LIB3)				(9,080,247)		(9,080,247)	(9,596,928)				1,619,814		
IRS_USD_REC_1.33082_PA																						
Y_USD LIBOR																						
3M_01/11/2021_01/11/20			Interest																			
36_LCH	INTEREST RATE	N/A	. Rate	LCH F226T0H6YD6XJB17KS62 .	_01/07/2021	01/11/2036 .		142,000,000	1.331 / (LIB3)				(13,520,155)		( 13, 520, 155)					2,730,666		
11199999999. Subt	total - Swaps - Hedg	ing Other - I	nterest Rate									1,348,883	(16,448,284)	XXX	(16,448,284)	(37,310,186)				85,416,068	XXX	XXX
1169999999. Subt	total - Swaps - Hedg	ing Other										1,348,883	(16,448,284)	XXX	(16,448,284)	(37,310,186)				85,416,068	XXX	XXX
12299999999, Subt	total - Swaps - Repli	cation												XXX							XXX	XXX
	total - Swaps - Incon		on											XXX							XXX	XXX
	total - Swaps - Other		-										t	XXX		1	1		1		XXX	XXX
	Il Swaps - Interest R											1.348.883	(16,448,284)	XXX	(16,448,284)	(37,310,186)			t	85.416.068		XXX
	I Swaps - Credit Def											1,040,003	(10,440,284)	XXX	(10,440,284)	(37,310,180)			<u> </u>	00,410,008	XXX	XXX
	I Swaps - Foreign E												ļ	XXX					ļ		XXX	XXX
	I Swaps - Total Retu	urn												XXX							XXX	XXX
1399999999. Total														XXX							XXX	XXX
1409999999. Total	I Swaps											1,348,883	(16,448,284)	XXX	(16,448,284)	(37,310,186)				85,416,068	XXX	XXX
14799999999. Subt	total - Forwards													XXX							XXX	XXX
	total - SSAP No. 108	3 Adjustmen	ts											XXX							XXX	XXX
				nnuity Guarantees Under SSAP No.1	08					84,901,115	31,711,483		116.612.598	XXX	174.570.966				1		XXX	XXX
				arantees Under SSAP No.108						07,001,110	01,711,400		110,012,000	XXX	114,510,500				t		XXX	XXX
				arantees Under SSAF NU. 100						07 470 040	0 740 000	1 040 000	E0.000.001		E0 000 001	(00.400.000)				05 440 000		
	total - Hedging Othe	ſ								37,173,812	9,742,932	1,348,883	58,933,904	XXX	58,933,904	(29, 166, 833)			l	85,416,068		XXX
1719999999. Subt														XXX							XXX	XXX
	total - Income Gener	ration												XXX							XXX	XXX
1739999999. Subt	total - Other													XXX							XXX	XXX
17499999999. Subt	total - Adjustments for	or SSAP No	. 108 Derivat	ves										XXX							XXX	XXX
1759999999 - Tota										122,074,927	41,454,415	1,348,883	175,546,502	XXX	233,504,870	(29, 166, 833)				85,416,068		XXX
	*** *										, 101, 110	.,040,000	,010,002		200,004,070	(20,100,000)	1			55, 110,000		

(a) Code

Description of Hedged Risk(s)

Einancial or Economic Impact of the Hodge at the End of the Deporting Period
Financial or Economic Impact of the Hedge at the End of the Reporting Period

(b)

Code

#### **SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open as of the Current Statement Date

											one otator	none Bato									
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly	y Effective H	ledges	18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expira- tion	Exchange	Trade Date	Transac- tion Price	Reporting Date Price	Eair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin		Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Variation	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
								NC													
175999999	99 - Totals																			XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			1



# **SCHEDULE DB - PART D - SECTION 1**

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

						valive instruments							
1		2	3	Counterpa	arty Offset	Book	/Adjusted Carrying V	/alue		Fair Value		12	13
			Credit	4	5	6	7	8	9	10	11		
		Master	Support	Fair Value of	Present Value	Contracts With	Contracts With						
Description of E	kchange,	Agreement	Annex	Acceptable	of Financing	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Centra	Clearinghouse	(Y or N)	(Y or N)	Collateral	Premium		Carrying Value <0	Collateral	Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
01999999999 - Aggregate Sum of Exc	hange Traded Derivatives	XXX	XXX	XXX			, <u> </u>						
BANK OF AMERICA, N.A	B4TYDEB6GKMZ0031MB27	Y	γ				(10, 143, 256)			(14,915,073)			
BARCLAYS BANK NEW YO	G5GSEF7VJP5170UK5573		Υ				(45,819,313)		98,595,989	(60,544,814)			
CANADIAN IMPERIAL BA		Y	Y				(62,675,037)		151,810,126	(100,675,752)			
CITIBANK N.A.		Y	Y				(41,266,067)			(57,457,480)	1,918,337		
GOLDMAN SACHS INTERN		Y	Y	40,440,000			(47,932,281)			(97,004,732)			
UNION BANK OF SWITZE		Y	Υ				(4,059,310)			(5,773,220)	4,735,134		
WELLS FARGO BANK, N	KB1H1DSPRFMYMCUFXT09	Y	Y				(119,879,134)			(204,532,770)			
02999999999. Total NAIC 1 Designation	on			243,591,553		523,769,186	(331,774,398)	3,684,368	790,857,001	(540,903,841)	10,025,587		
08999999999. Aggregate Sum of Cent	ral Clearinghouses (Excluding	Exchange Trad	ded)			231,831,242	(248,279,527)		231,831,242	(248,279,527)		85,416,068	68,967,783
	<u> </u>		Ĺ.										
09999999999999999999999999999999999999				243,591,553		755,600,428	(580,053,925)	3,684,368	1,022,688,243	(789, 183, 368)	10,025,587	85,416,068	68,967,783
1. Offset per SSAP No. 64													
<ol><li>Net after right of offset per SSAP N</li></ol>	0. 64					755,600,428	(580,053,925)						
								•					

#### **SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
LCH	Cash.	000000-00-0	CASHUSD					
LCH	Cash	000000-00-0	CASHUSD					V
0199999999 - Total				45,777,420	45,777,420	45,777,420	XXX	XXX

#### Collateral Pledged to Reporting Entity

1		2	3	4	5	6	7	8	9
							Book/Adjusted		Type of
Exchange, Counter or Central Clearing	rparty		CUSIP				Carrying	Maturity	Margin
or Central Clearing	house	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV
CITIBANK N.A.	E570DZWZ7FF32TWEFA76 0	ash.	000000-00-0	CASHUSD			XXX		V
GOLDMAN SACHS INTERN		ash	000000-00-0	CASHUSD	40,440,000		XXX		V
LCH		ash	000000-00-0	CASHUSD			XXX		V
WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09 C	ash	000000-00-0	CASHUSD			XXX		V
BANK OF AMERICA, N.A	B4TYDEB6GKMZ0031MB27 C	ash	000000-00-0	CASHUSD			XXX		V
BARCLAYS BANK NEW YO	G5GSEF7VJP5170UK5573 0	ash	000000-00-0	CASHUSD			XXX		V
CANADIAN IMPERIAL BA	21G119DL770X0HC3ZE78 C	ash	000000-00-0	CASHUSD			XXX		V
0299999999 - Total					243,998,328	243,998,328	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees **NONE** 

Schedule DL - Part 1 - Reinvested Collateral Assets Owned **NONE** 

Schedule DL - Part 2 - Reinvested Collateral Assets Owned **NONE** 

SCF	IED	ULE	E E - PA	RT 1 - C	ASH			
		Month	End Depository	Balances				
1	2	3	4	5		lance at End of Eac uring Current Quart		9
		Rate of	Amount of Interest Received During Current	at Current	6	7	8	
Depository		Interest		Statement Date	First Month	Second Month	Third Month	*
Bank of New York New York, NY					9, 184, 128		1,926,306	XXX.
JP Morgan Chase Springfield, IL					1,436,756	1,882,706	2,046,945	
FHLB Pittsburgh, PA								.XXX
Northern Trust Bank Chicago, IL								
PNC Bank Philadelphia, PA		0.000			(745,093)			
0199998. Deposits in depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	xxx	xxx						xxx
0199999. Totals - Open Depositories	XXX	XXX			9,923,208	13,775,629	4,557,006	XXX
0299998. Deposits in depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	xxx	xxx						xxx
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX			9,923,208	13,775,629	4,557,006	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX			9,923,208	13,775,629	4,557,006	XXX

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP		0	4	F	0	7	0	9
011015	2	3	4	5	6	/ Deals/Adjusted	8 Amount of Interest	9 Amount Received
	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Due and Accrued	During Year
	- U.S. Government Bonds	Coue	Date Acquired	Rate of Interest	Maturity Date		Due and Accided	During Teal
	- All Other Government Bonds							
	- U.S. States, Territories and Possessions Bonds							
	- U.S. Political Subdivisions Bonds							
	- U.S. Special Revenues Bonds							
	- Industrial and Miscellaneous (Unaffiliated) Bonds							
	- Hybrid Securities							
	- Parent, Subsidiaries and Affiliates Bonds							
	tal - SVO Identified Funds							
	ital - Unaffiliated Bank Loans							
	- Issuer Obligations							
	- Residential Mortgage-Backed Securities							
	- Commercial Mortgage-Backed Securities							
	- Other Loan-Backed and Structured Securities							
	- SVO Identified Funds							
	- Affiliated Bank Loans							
8299999. Total	- Unaffiliated Bank Loans							
8399999. Total	Bonds							
38141₩-27-3	GOLDMAN SACHS FINANCIAL SQUARE GOVERNMEN			0.000				
09248U-70-0	BLACKROCK FEDFUND		03/31/2021	0.000				
09248U-70-0	GOLDIAN SACHS FINANCIAL SQUARE GOVERNMEN							5,286
09248U-70-0	BLACKROCK FEDFUND							
09248U-70-0	BLACKROCK FEDFUND							
09248U-70-0	BLACKROCK FEDFUND							
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09248U-70-0	BLACKROCK FEDFUND							
09248U-70-0 86999999. Subtr	BLACKROCK FEDFUND							