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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2021

OF THE CONDITION AND AFFAIRS OF THE SEPARATE ACCOUNTS OF THE

Symetra Life Insurance Company

NAIC Group Code 4855 (Current) 1129 (Prior) NAIC Company Code 68608 Employer's ID Number 91-0742147

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

Country of Domicile United States of America

Type of Separate Accounts Insulated [X] Non-Insulated [ ]

Incorporated/Organized 01/23/1957 Commenced Business 04/05/1957

Statutory Home Office 4350 Westown Parkway, Suite 180 (Street and Number), West Des Moines, IA, US 50266 (City or Town, State, Country and Zip Code)

Main Administrative Office 777 108th Avenue NE, Suite 1200 (Street and Number)
Bellevue, WA, US 98004 (City or Town, State, Country and Zip Code), 425-256-8000 (Area Code) (Telephone Number)

Mail Address P.O.Box 34690 (Street and Number or P.O. Box), Seattle, WA, US 98124-1690 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 777 108th Avenue NE, Suite 1200 (Street and Number)
Bellevue, WA, US 98004 (City or Town, State, Country and Zip Code), 425-256-8000 (Area Code) (Telephone Number)

Internet Website Address www.symetra.com

Statutory Statement Contact Kristin Janeen Khalighi (Name), 425-256-8557 (Area Code) (Telephone Number)
kristin.khalighi@symetra.com (E-mail Address), 425-256-5818 (FAX Number)

OFFICERS

President	Margaret Alice Meister	Treasurer	Colleen Mary Murphy
Secretary	Jacqueline Marie Veneziani	Chief Financial Officer	Tommie David Brooks

OTHER

Chantel Lee Balkovetz, Executive Vice President	Anne-Marie Diouf, Senior Vice President	Mark Edward Hunt, Executive Vice President
Joel Carmine Kneisley, Senior Vice President	Harry Salvatore Monti Jr., Executive Vice President	Trinity Elizabeth Parker, Senior Vice President
Wesley Warren Severin, Executive Vice President	Jon Scott Stenberg, Executive Vice President	

DIRECTORS OR TRUSTEES

Tommie David Brooks	Mark Edward Hunt	Margaret Alice Meister
Harry Salvatore Monti Jr. #	Muneo Sasagawa	Wesley Warren Severin #
Tetsuya Sho	Jon Scott Stenberg	Jacqueline Marie Veneziani

State of Washington
County of King SS

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

DocuSigned by: Margaret Meister 13537035E524...	DocuSigned by: Tommie Brooks A948F009E...	DocuSigned by: Colleen Murphy EE68BAA2F...
Margaret Alice Meister President	Tommie David Brooks Chief Financial Officer	Colleen Mary Murphy Treasurer

Subscribed and sworn to before me this 24th day of February, 2022

Sophie Hellman

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

My commission expires: 08/14/2022

Further, this notarial act involved the use of electronic technology.

SOPHIE HELLMAN
Commission #149107
NOTARY PUBLIC
Exp. 08-14-2022
STATE OF WASHINGTON

ASSETS

		Current Year			Prior Year
		1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	4 Total
1.	Bonds (Schedule D)	5,081,071,339		5,081,071,339	4,620,696,590
2.	Stocks (Schedule D):				
	2.1 Preferred stocks				
	2.2 Common stocks	8,675,262	1,292,459,080	1,301,134,342	1,237,882,707
3.	Mortgage loans on real estate (Schedule B)	456,888,056		456,888,056	452,932,660
4.	Real estate (Schedule A):				
	4.1 Properties held for the production of income (less $ ..... encumbrances)				
	4.2 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 58,888,394 Schedule E - Part 1), and cash equivalents ($ 37,998,543 , Schedule E - Part 2)	96,886,937		96,886,937	31,406,256
6.	Short-term investments (Schedule DA)	108,366,203		108,366,203	70,486,710
7.	Derivatives (Schedule DB)		69,733,637	69,733,637	44,088,328
8.	Other invested assets (Schedule BA)		21,814,554	21,814,554	20,844,160
9.	Securities lending reinvested collateral assets (Schedule DL)				
10.	Aggregate write-ins for invested assets				
11.	Subtotals, cash and invested assets (Lines 1 to 10)	5,751,887,797	1,384,007,271	7,135,895,068	6,478,337,411
12.	Investment income due and accrued	37,341,861		37,341,861	32,651,864
13.	Receivables for securities	867,319		867,319	239,237
14.	Net adjustment in assets and liabilities due to foreign exchange rates				
15.	Aggregate write-ins for other than invested assets	14,131		14,131	4,564,371
16.	Total (Lines 11 to 15)	5,790,111,108	1,384,007,271	7,174,118,379	6,515,792,883
	DETAILS OF WRITE-INS				
1001.					
1002.					
1003.					
1098.	Summary of remaining write-ins for Line 10 from overflow page				
1099.	Totals (Lines 1001 thru 1003 plus 1098)(Line 10 above)				
1501.	Receivable to general account	14,131		14,131	4,564,371
1502.					
1503.					
1598.	Summary of remaining write-ins for Line 15 from overflow page				
1599.	Totals (Lines 1501 thru 1503 plus 1598)(Line 15 above)	14,131		14,131	4,564,371

LIABILITIES AND SURPLUS

	Current Year			Prior Year
	1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	4 Total
1. Aggregate reserve for life, annuity and accident and health contracts (Exhibit 3, Line 9999999, Col. 2)	5,551,953,738	1,349,865,702	6,901,819,440	6,305,435,769
2. Liability for deposit-type contracts (Exhibit 4, Line 9, Col. 1)		803,588	803,588	595,009
3. Interest Maintenance Reserve	13,373,031		13,373,031	12,711,448
4. Charges for investment management, administration and contract guarantees due or accrued				
5. Investment expenses due or accrued (Exhibit 1, Line 24)				
6. Investment taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 2, Line 8)				
7. Federal and foreign income taxes due or accrued (excluding deferred taxes)				
8. Reserve for future federal income taxes				
9. Unearned investment income				
10. Other transfers to general account due or accrued (net) (including $ 9,975,246 accrued expense allowances recognized in reserves)		9,975,246	9,975,246	9,410,986
11. Remittances and items not allocated	550,129		550,129	278,078
12. Derivatives		23,362,735	23,362,735	5,829,080
13. Payable for securities	4,587,152		4,587,152	4,764,348
14. Payable for securities lending				
15. Net adjustment in assets and liabilities due to foreign exchange rates				
16. Aggregate write-ins for liabilities	6,561,073		6,561,073	160,300
17. Total liabilities (including $ 9,975,246 due or accrued net transfers to or (from) the general account)	5,577,025,123	1,384,007,271	6,961,032,394	6,339,185,018
18. Contributed surplus				
19. Aggregate write-ins for special surplus funds				
20. Unassigned funds	213,085,985		213,085,985	176,607,865
21. Surplus (Lines 18 through 20)	213,085,985		213,085,985	176,607,865
22. Totals	5,790,111,108	1,384,007,271	7,174,118,379	6,515,792,883
DETAILS OF WRITE-INS				
1601. Payable to general account	6,561,073		6,561,073	160,300
1602.				
1603.				
1698. Summary of remaining write-ins for Line 16 from overflow page				
1699. Totals (Lines 1601 thru 1603 plus 1698)(Line 16 above)	6,561,073		6,561,073	160,300
1901.				
1902.				
1903.				
1998. Summary of remaining write-ins for Line 19 from overflow page				
1999. Totals (Lines 1901 thru 1903 plus 1998)(Line 19 above)				

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Transfers to Separate Accounts:		
1.1 Net premiums and annuity considerations for life and accident and health contracts	519,196,759	261,182,200
1.2 Considerations for supplementary contracts with life contingencies		
1.3 Aggregate write-ins for other transfers to Separate Accounts	292,348,530	310,345,422
1.4 Totals (Lines 1.1 to 1.3)	811,545,289	571,527,622
2. Transfers on account of deposit-type contracts (including $ 91,500 deposits less $ 40,892 withdrawals)	50,608	(38,462)
3. Net investment income and capital gains and losses	446,865,417	409,618,609
4. Aggregate write-ins for other income		
5. Totals (Lines 1.4 to 4)	1,258,461,314	981,107,769
DEDUCT:		
6. Transfers from the Separate Account on account of contract benefits:		
6.1 Death benefits	45,222,343	41,411,505
6.2 Matured endowments		
6.3 Annuity benefits		
6.4 Payments on supplementary contracts with life contingencies		
6.5 Accident and health benefits		
6.6 Surrender benefits and withdrawals for life contracts	175,153,084	96,965,852
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	298,542,696	319,257,174
7. Transfers on account of policy loans	6,339,625	13,181,808
8. Net transfer of reserves from or (to) Separate Accounts		
9. Other transfers from the Separate Accounts:		
9.1 Federal and foreign income taxes incurred		
9.2 Change in expense allowances recognized in reserves	564,260	3,997,496
9.3 Aggregate write-ins for other transfers from Separate Accounts		
10. Subtotals (Lines 6.1 to 9.3)	525,822,008	474,813,835
11. Fees associated with charges for investment management, administration and contract guarantees	62,767,578	69,749,536
12. Increase in aggregate reserve for life and accident and health contracts	596,383,670	400,716,277
13. Increase in liability for deposit-type contracts	208,579	77,191
14. Increase in reserve for future federal income taxes		
15. Aggregate write-ins for reserves and funds	240	1,485
16. Totals (Lines 10 to 15)	1,185,182,075	945,358,324
17. Net gain from operations (including $ (105,190) unrealized capital gains) (Line 5 minus Line 16)	73,279,239	35,749,445
SURPLUS ACCOUNT		
18. Surplus, December 31, prior year	176,607,865	145,788,585
19. Net gain from operations (Line 17)	73,279,239	35,749,445
20. Surplus contributed or (withdrawn) during year	(36,801,120)	(4,930,165)
21. Change in reserve on account of change in valuation basis, (increase) or decrease		
22. Transfer from Separate Accounts of the change in expense allowances recognized in Line 21		
23. Aggregate write-ins for gains and losses in surplus		
24. Surplus, December 31, current year (Page 3, Line 21)	213,085,984	176,607,865
DETAILS OF WRITE-INS		
01.301. Internal transfers in	292,348,530	310,345,422
01.302.		
01.303.		
01.398. Summary of remaining write-ins for Line 1.3 from overflow page		
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398)(Line 1.3 above)	292,348,530	310,345,422
0401.		
0402.		
0403.		
0498. Summary of remaining write-ins for Line 4 from overflow page		
0499. Totals (Lines 0401 thru 0403 plus 0498)(Line 4 above)		
06.701. Internal transfers out	298,542,696	319,257,174
06.702.		
06.703.		
06.798. Summary of remaining write-ins for Line 6.7 from overflow page		
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798)(Line 6.7 above)	298,542,696	319,257,174
09.301.		
09.302.		
09.303.		
09.398. Summary of remaining write-ins for Line 9.3 from overflow page		
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398)(Line 9.3 above)		
1501. Miscellaneous expense	240	1,485
1502.		
1503.		
1598. Summary of remaining write-ins for Line 15 from overflow page		
1599. Totals (Lines 1501 thru 1503 plus 1598)(Line 15 above)	240	1,485
2301.		
2302.		
2303.		
2398. Summary of remaining write-ins for Line 23 from overflow page		
2399. Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)		

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Other Lines of Business
1. Transfers to Separate Accounts:							
1.1 Net premiums and annuity considerations for life and accident and health contracts	519,196,759	43,162,869		467,617,286	8,416,604		
1.2 Considerations for supplementary contracts with life contingencies		XXX	XXX			XXX	
1.3 Aggregate write-ins for other transfers to Separate Accounts	292,348,530	271,027,558		16,717,024	4,603,948		
1.4 Totals (Lines 1.1 to 1.3)	811,545,289	314,190,427		484,334,310	13,020,552		
2. Transfers on account of deposit-type contracts (including $ 91,500 deposits less $ 40,892 withdrawals)	50,608				50,608		
3. Net investment income and capital gains and losses	446,865,417	269,420,145	24,116,498	123,002,217	30,326,557		
4. Aggregate write-ins for other income							
5. Totals (Lines 1.4 to 4)	1,258,461,314	583,610,572	24,116,498	607,336,527	43,397,717		
DEDUCT:							
6. Transfers from the Separate Account on account of contract benefits:							
6.1 Death benefits	45,222,343	39,534,858	5,687,485			XXX	
6.2 Matured endowments						XXX	
6.3 Annuity benefits		XXX	XXX			XXX	
6.4 Payments on supplementary contracts with life contingencies		XXX	XXX			XXX	
6.5 Accident and health benefits		XXX	XXX	XXX	XXX		
6.6 Surrender benefits and withdrawals for life contracts	175,153,084	89,323,470		55,731,523	30,098,091	XXX	
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	298,542,696	271,735,811		19,650,450	7,156,435		
7. Transfers on account of policy loans	6,339,625	6,339,625				XXX	
8. Net transfer of reserves from or (to) Separate Accounts							
9. Other transfers from the Separate Accounts:							
9.1 Federal and foreign income taxes incurred						XXX	
9.2 Change in expense allowances recognized in reserves	564,260	655,311		(91,051)		XXX	
9.3 Aggregate write-ins for other transfers from Separate Accounts							
10. Subtotals (Lines 6.1 to 9.3)	525,822,008	407,589,075	5,687,485	75,290,922	37,254,526		
11. Fees associated with charges for investment management, administration and contract guarantees	62,767,578	55,373,397	(356,946)	5,209,461	2,541,666		
12. Increase in aggregate reserve for life and accident and health contracts	596,383,670	107,656,082	12,125,299	473,209,583	3,392,706		
13. Increase in liability for deposit-type contracts	208,579				208,579	XXX	
14. Increase in reserve for future federal income taxes							
15. Aggregate write-ins for reserves and funds	240				240		
16. Totals (Lines 10 to 15)	1,185,182,075	570,618,554	17,455,838	553,709,966	43,397,717		
17. Net gain from operations (including $ (105,190) unrealized capital gains) (Line 5 minus Line 16)	73,279,239	12,992,018	6,660,660	53,626,561			
18. Policies/certificates in force end of year	35,874	15,373	2,285	14,796	3,420		
DETAILS OF WRITE-INS							
01.301. Internal transfers in	292,348,530	271,027,558		16,717,024	4,603,948		
01.302.							
01.303.							
01.398. Summary of remaining write-ins for Line 1.3 from overflow page							
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)	292,348,530	271,027,558		16,717,024	4,603,948		
0401.							
0402.							
0403.							
0498. Summary of remaining write-ins for Line 4 from overflow page							
0499. Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)							
06.701. Internal transfer out	298,542,696	271,735,811		19,650,450	7,156,435		
06.702.							
06.703.							
06.798. Summary of remaining write-ins for Line 6.7 from overflow page							
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)	298,542,696	271,735,811		19,650,450	7,156,435		
09.301.							
09.302.							
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)							
1501. Miscellaneous expense	240				240		
1502.							
1503.							
1598. Summary of remaining write-ins for Line 15 from overflow page							
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15 above)	240				240		

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life with Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (N/A Fraternal)	11 Other Individual Life
1. Transfers to Separate Accounts:											
1.1 Net premiums for life contracts (a)	43,162,869	XXX							43,162,869	XXX	
1.2 Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1.3 Aggregate write-ins for other transfers to Separate Accounts	271,027,558	XXX							271,027,558	XXX	
1.4 Totals (Lines 1.1 to 1.3)	314,190,427	XXX							314,190,427	XXX	
2. Transfers on account of deposit-type contracts (including $ ..... deposits less $ ..... withdrawals)		XXX								XXX	
3. Net investment income and capital gains and losses	269,420,145	XXX				157,850,917			111,569,228	XXX	
4. Aggregate write-ins for other income		XXX								XXX	
5. Totals (Lines 1.4 to 4)	583,610,572	XXX				157,850,917			425,759,655	XXX	
DEDUCT:											
6. Transfers from the Separate Account on account of contract benefits:											
6.1 Death benefits	39,534,858	XXX				37,562,473			1,972,385	XXX	
6.2 Matured endowments		XXX								XXX	
6.3 Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.4 Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.5 Accident and health benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.6 Surrender benefits and withdrawals for life contracts	89,323,470	XXX							89,323,470	XXX	
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	271,735,811	XXX							271,735,811	XXX	
7. Transfers on account of policy loans	6,339,625	XXX							6,339,625	XXX	
8. Net transfer of reserves from or (to) Separate Accounts		XXX								XXX	
9. Other transfers from the Separate Accounts:											
9.1 Federal and foreign income taxes incurred		XXX								XXX	
9.2 Change in expense allowances recognized in reserves	655,311	XXX							655,311	XXX	
9.3 Aggregate write-ins for other transfers from Separate Accounts		XXX								XXX	
10. Subtotals (Lines 6.1 to 9.3)	407,589,075	XXX				37,562,473			370,026,602	XXX	
11. Fees associated with charges for investment management, administration and contract guarantees	55,373,397	XXX				41,246,560			14,126,837	XXX	
12. Increase in aggregate reserve for life and accident and health contracts	107,656,082	XXX				66,049,866			41,606,216	XXX	
13. Increase in liability for deposit-type contracts		XXX								XXX	
14. Increase in reserve for future federal income taxes		XXX								XXX	
15. Aggregate write-ins for reserves and funds		XXX								XXX	
16. Totals (Lines 10 to 15)	570,618,554	XXX				144,858,899			425,759,655	XXX	
17. Net gain from operations (including $ ..... unrealized capital gains) (Line 5 minus Line 16)	12,992,018	XXX				12,992,018				XXX	
18. Policies/certificates in force end of year	15,373	XXX				10,828			4,545	XXX	
DETAILS OF WRITE-INS											
01.301. Internal transfers in	271,027,558	XXX							271,027,558	XXX	
01.302.		XXX								XXX	
01.303.		XXX								XXX	
01.398. Summary of remaining write-ins for Line 1.3 from overflow page		XXX								XXX	
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)	271,027,558	XXX							271,027,558	XXX	
0401.		XXX								XXX	
0402.		XXX								XXX	
0403.		XXX								XXX	
0498. Summary of remaining write-ins for Line 4 from overflow page		XXX								XXX	
0499. Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)		XXX								XXX	
06.701. Internal transfers out	271,735,811	XXX							271,735,811	XXX	
06.702.		XXX								XXX	
06.703.		XXX								XXX	
06.798. Summary of remaining write-ins for Line 6.7 from overflow page		XXX								XXX	
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)	271,735,811	XXX							271,735,811	XXX	
09.301.		XXX								XXX	
09.302.		XXX								XXX	
09.303.		XXX								XXX	
09.398. Summary of remaining write-ins for Line 9.3 from overflow page		XXX								XXX	
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)		XXX								XXX	
1501.		XXX								XXX	
1502.		XXX								XXX	
1503.		XXX								XXX	
1598. Summary of remaining write-ins for Line 15 from overflow page		XXX								XXX	
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15 above)		XXX								XXX	

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

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)
(N/A Fraternal)

	1 Total	2 Whole Life	3 Term Life	4 Variable Life	5 Universal Life	6 Variable Universal Life	7 Credit Life	8 Other Group Life (a)
1. Transfers to Separate Accounts:								
1.1 Net premiums for life contracts (b)							XXX	
1.2 Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1.3 Aggregate write-ins for other transfers to Separate Accounts							XXX	
1.4 Totals (Lines 1.1 to 1.3)							XXX	
2. Transfers on account of deposit-type contracts (including $ ..... deposits less $ ..... withdrawals)							XXX	
3. Net investment income and capital gains and losses	24,116,498				24,116,498		XXX	
4. Aggregate write-ins for other income							XXX	
5. Totals (Lines 1.4 to 4)	24,116,498				24,116,498		XXX	
DEDUCT:								
6. Transfers from the Separate Account on account of contract benefits:								
6.1 Death benefits	5,687,485				5,687,485		XXX	
6.2 Matured endowments							XXX	
6.3 Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.4 Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.5 Accident and health benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.6 Surrender benefits and withdrawals for life contracts							XXX	
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits							XXX	
7. Transfers on account of policy loans							XXX	
8. Net transfer of reserves from or (to) Separate Accounts							XXX	
9. Other transfers from the Separate Accounts:								
9.1 Federal and foreign income taxes incurred							XXX	
9.2 Change in expense allowances recognized in reserves							XXX	
9.3 Aggregate write-ins for other transfers from Separate Accounts							XXX	
10. Subtotals (Lines 6.1 to 9.3)	5,687,485				5,687,485		XXX	
11. Fees associated with charges for investment management, administration and contract guarantees	(356,946)				(356,946)		XXX	
12. Increase in aggregate reserve for life and accident and health contracts	12,125,299				12,125,299		XXX	
13. Increase in liability for deposit-type contracts							XXX	
14. Increase in reserve for future federal income taxes							XXX	
15. Aggregate write-ins for reserves and funds							XXX	
16. Totals (Lines 10 to 15)	17,455,838				17,455,838		XXX	
17. Net gain from operations (including $ ..... unrealized capital gains) (Line 5 minus Line 16)	6,660,660				6,660,660		XXX	
18. Policies/certificates in force end of year	2,285				2,285		XXX	
DETAILS OF WRITE-INS								
01.301.							XXX	
01.302.							XXX	
01.303.							XXX	
01.398. Summary of remaining write-ins for Line 1.3 from overflow page							XXX	
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)							XXX	
0401.							XXX	
0402.							XXX	
0403.							XXX	
0498. Summary of remaining write-ins for Line 4 from overflow page							XXX	
0499. Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)							XXX	
06.701.							XXX	
06.702.							XXX	
06.703.							XXX	
06.798. Summary of remaining write-ins for Line 6.7 from overflow page							XXX	
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)							XXX	
09.301.							XXX	
09.302.							XXX	
09.303.							XXX	
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							XXX	
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)							XXX	
1501.							XXX	
1502.							XXX	
1503.							XXX	
1598. Summary of remaining write-ins for Line 15 from overflow page							XXX	
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15 above)							XXX	

(a) Includes the following amounts for FEGLI/SGLI: Line 1 ..... , Line 10 ..... , Line 16 ..... , Line 23 ..... , Line 24 .....
(b) Include premium amounts for preneed plans included in Line 1 .....
(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

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

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities With Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Transfers to Separate Accounts:							
1.1 Net annuity considerations for annuity contracts	467,617,286		464,732,362	2,884,924			
1.2 Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
1.3 Aggregate write-ins for other transfers to Separate Accounts	16,717,024			16,717,024			
1.4 Totals (Lines 1.1 to 1.3)	484,334,310		464,732,362	19,601,948			
2. Transfers on account of deposit-type contracts (including $ deposits less $ withdrawals)							
3. Net investment income and capital gains and losses	123,002,217		60,601,829	62,400,388			
4. Aggregate write-ins for other income							
5. Totals (Lines 1.4 to 4)	607,336,527		525,334,191	82,002,336			
DEDUCT:							
6. Transfers from the Separate Account on account of contract benefits:							
6.1 Death benefits							
6.2 Matured endowments							
6.3 Annuity benefits							
6.4 Payments on supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
6.5 Accident and health benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.6 Surrender benefits and withdrawals for life contracts	55,731,523		8,273,052	47,458,471			
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	19,650,450			19,650,450			
7. Transfers on account of policy loans							
8. Net transfer of reserves from or (to) Separate Accounts							
9. Other transfers from the Separate Accounts:							
9.1 Federal and foreign income taxes incurred							
9.2 Change in expense allowances recognized in reserves	(91,051)			(91,051)			
9.3 Aggregate write-ins for other transfers from Separate Accounts							
10. Subtotals (Lines 6.1 to 9.3)	75,290,922		8,273,052	67,017,870			
11. Fees associated with charges for investment management, administration and contract guarantees	5,209,461			5,209,461			
12. Increase in aggregate reserve for life and accident and health contracts	473,209,583		463,434,578	9,775,005			
13. Increase in liability for deposit-type contracts							
14. Increase in reserve for future federal income taxes							
15. Aggregate write-ins for reserves and funds							
16. Totals (Lines 10 to 15)	553,709,966		471,707,630	82,002,336			
17. Net gain from operations (including $ (105,190) unrealized capital gains) (Line 5 minus Line 16)	53,626,561		53,626,561				
18. Policies/certificates in force end of year	14,796		5,083	9,713			
DETAILS OF WRITE-INS							
01.301. Internal transfers in	16,717,024			16,717,024			
01.302.							
01.303.							
01.398. Summary of remaining write-ins for Line 1.3 from overflow page							
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)	16,717,024			16,717,024			
0401.							
0402.							
0403.							
0498. Summary of remaining write-ins for Line 4 from overflow page							
0499. Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)							
06.701. Internal transfers out	19,650,450			19,650,450			
06.702.							
06.703.							
06.798. Summary of remaining write-ins for Line 6.7 from overflow page							
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)	19,650,450			19,650,450			
09.301.							
09.302.							
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)							
1501.							
1502.							
1503.							
1598. Summary of remaining write-ins for Line 15 from overflow page							
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15 above)							

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

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

(N/A Fraternal)

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities With Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Transfers to Separate Accounts:							
1.1 Net annuity considerations for annuity contracts	8,416,604			8,416,604			
1.2 Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
1.3 Aggregate write-ins for other transfers to Separate Accounts	4,603,948			4,603,948			
1.4 Totals (Lines 1.1 to 1.3)	13,020,552			13,020,552			
2. Transfers on account of deposit-type contracts (including $ 91,500 deposits less $ 40,892 withdrawals)	50,608				50,608		
3. Net investment income and capital gains and losses	30,326,557			30,159,574	166,983		
4. Aggregate write-ins for other income							
5. Totals (Lines 1.4 to 4)	43,397,717			43,180,126	217,591		
DEDUCT:							
6. Transfers from the Separate Account on account of contract benefits:							
6.1 Death benefits							
6.2 Matured endowments							
6.3 Annuity benefits							
6.4 Payments on supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
6.5 Accident and health benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.6 Surrender benefits and withdrawals for life contracts	30,098,091			30,098,091			
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	7,156,435			7,156,435			
7. Transfers on account of policy loans							
8. Net transfer of reserves from or (to) Separate Accounts							
9. Other transfers from the Separate Accounts:							
9.1 Federal and foreign income taxes incurred							
9.2 Change in expense allowances recognized in reserves							
9.3 Aggregate write-ins for other transfers from Separate Accounts							
10. Subtotals (Lines 6.1 to 9.3)	37,254,526			37,254,526			
11. Fees associated with charges for investment management, administration and contract guarantees	2,541,666			2,532,894	8,772		
12. Increase in aggregate reserve for life and accident and health contracts	3,392,706			3,392,706			
13. Increase in liability for deposit-type contracts	208,579				208,579		
14. Increase in reserve for future federal income taxes							
15. Aggregate write-ins for reserves and funds	240				240		
16. Totals (Lines 10 to 15)	43,397,717			43,180,126	217,591		
17. Net gain from operations (including $ unrealized capital gains) (Line 5 minus Line 16)							
18. Policies/certificates in force end of year	3,420			3,420			
DETAILS OF WRITE-INS							
01.301. Internal transfers in	4,603,948			4,603,948			
01.302.							
01.303.							
01.398. Summary of remaining write-ins for Line 1.3 from overflow page							
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)	4,603,948			4,603,948			
0401.							
0402.							
0403.							
0498. Summary of remaining write-ins for Line 4 from overflow page							
0499. Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)							
06.701. Internal transfers out	7,156,435			7,156,435			
06.702.							
06.703.							
06.798. Summary of remaining write-ins for Line 6.7 from overflow page							
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)	7,156,435			7,156,435			
09.301.							
09.302.							
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)							
1501. Miscellaenous expense	240				240		
1502.							
1503.							
1598. Summary of remaining write-ins for Line 15 from overflow page							
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15 above)	240				240		

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

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

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1. Transfers to Separate Accounts:													
1.1 Net Premiums for accident and health contracts													
1.2 Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1.3 Aggregate write-ins for other transfers to Separate Accounts													
1.4 Totals (Lines 1.1 to 1.3)													
2. Transfers on account of deposit-type contracts (including $ ..... deposits less $ ..... withdrawals)													
3. Net investment income and capital gains and losses													
4. Aggregate write-ins for other income													
5. Totals (Lines 1.4 to 4)													
DEDUCT:													
6. Transfers from the Separate Account on account of contract benefits:													
6.1 Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.2 Matured endowments	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.3 Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.4 Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.5 Accident and health benefits													
6.6 Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits													
7. Transfers on account of policy loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8. Net transfer of reserves from or (to) Separate Accounts													
9. Other transfers from the Separate Accounts:													
9.1 Federal and foreign income taxes incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9.2 Change in expense allowances recognized in reserves	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9.3 Aggregate write-ins for other transfers from Separate Accounts													
10. Subtotals (Lines 6.1 to 9.3)													
11. Fees associated with charges for investment management, administration and contract guarantees													
12. Increase in aggregate reserve for life and accident and health contracts													
13. Increase in liability for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
14. Increase in reserve for future federal income taxes													
15. Aggregate write-ins for reserves and funds													
16. Totals (Lines 10 to 15)													
17. Net gain from operations (including $ ..... unrealized capital gains) (Line 5 minus Line 16)													
18. Policies/certificates in force end of year													
DETAILS OF WRITE-INS													
01.301.													
01.302.													
01.303.													
01.398. Summary of remaining write-ins for Line 1.3 from overflow page													
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)													
0401.													
0402.													
0403.													
0498. Summary of remaining write-ins for Line 4 from overflow page													
0499. Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)													
06.701.													
06.702.													
06.703.													
06.798. Summary of remaining write-ins for Line 6.7 from overflow page													
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)													
09.301.													
09.302.													
09.303.													
09.398. Summary of remaining write-ins for Line 9.3 from overflow page													
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)													
1501.													
1502.													
1503.													
1598. Summary of remaining write-ins for Line 15 from overflow page													
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15 above)													

NONE

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

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

	1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (N/A Fraternal)	11 Other Individual Life
1. Reserve December 31 of prior year	4,815,028,342	XXX				4,122,454,771			692,573,571	XXX	
2. Tabular net premiums and considerations for annuities and supplementary contracts with life contingencies	314,190,427	XXX							314,190,427	XXX	
3. Increase or (decrease) from investment results after provision for federal income taxes	269,420,145	XXX				157,850,917			111,569,228	XXX	
4. Tabular less actual reserve released		XXX								XXX	
5. Increase in reserve on account of change in valuation basis		XXX								XXX	
5.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX	
6. Other increases (net)		XXX								XXX	
7. Totals (Lines 1 to 6)	5,398,638,914	XXX				4,280,305,688			1,118,333,226	XXX	
8. Net transfer of reserves from or (to) Separate Accounts		XXX								XXX	
9. Tabular cost		XXX								XXX	
10. Reserves released by death	39,534,858	XXX				37,562,473			1,972,385	XXX	
11. Reserves released by other terminations (net)	368,054,217	XXX							368,054,217	XXX	
12. Transfers on account of annuity and supplementary contract payments involving life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Charges for investment management, administration and contract guarantees	55,373,397	XXX				41,246,560			14,126,837	XXX	
14. Aggregate write-ins for other decreases in reserves	12,992,018	XXX				12,992,018				XXX	
15. Total deductions (Lines 8 to 14)	475,954,490	XXX				91,801,051			384,153,439	XXX	
16. Reserve December 31 of current year	4,922,684,424	XXX				4,188,504,637			734,179,787	XXX	
Cash Surrender Value and Policy Loans											
17. CSV ending balance December 31, current year	4,907,572,488	XXX				4,173,392,701			734,179,787	XXX	
18. Amount available for policy loans based upon Line 17 CSV	4,907,572,488	XXX				4,173,392,701			734,179,787	XXX	
DETAILS OF WRITE-INS											
1401. Net gain from operations	12,992,018	XXX				12,992,018				XXX	
1402.		XXX								XXX	
1403.		XXX								XXX	
1498. Summary of remaining write-ins for Line 14 from overflow page		XXX								XXX	
1499. TOTALS (Lines 1401 thru 1403 plus 1498) (Line 14 above)	12,992,018	XXX				12,992,018				XXX	

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

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

(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life	8 Other Group Life
1.	Reserve December 31 of prior year	628,812,463			628,812,463			XXX	
2.	Tabular net premiums and considerations							XXX	
3.	Increase or (decrease) from investment results after provision for federal income taxes	24,116,498			24,116,498			XXX	
4.	Tabular less actual reserve released							XXX	
5.	Increase in reserve on account of change in valuation basis							XXX	
6.	Other increases (net)							XXX	
7.	Totals (Lines 1 to 6)	652,928,961			652,928,961			XXX	
8.	Net transfer of reserves from or (to) Separate Accounts							XXX	
9.	Tabular cost						XXX	XXX	
10.	Reserves released by death	5,687,485			5,687,485			XXX	
11.	Reserves released by other terminations (net)							XXX	
12.	Transfers on account of annuity and supplementary contract payments involving life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Charges for investment management, administration and contract guarantees	(356,947)			(356,947)			XXX	
14.	Aggregate write-ins for other decreases in reserves	6,660,661			6,660,661			XXX	
15.	Total deductions (Lines 8 to 14)	11,991,199			11,991,199			XXX	
16.	Reserve December 31 of current year	640,937,762			640,937,762			XXX	
	Cash Surrender Value and Policy Loans								
17.	CSV ending balance December 31, current year	637,310,910			637,310,910			XXX	
18.	Amount available for policy loans based upon line 17 CSV	637,310,910			637,310,910			XXX	
	DETAILS OF WRITE-INS								
1401.	Net gain from operations	6,660,661			6,660,661			XXX	
1402.								XXX	
1403.								XXX	
1498.	Summary of remaining write-ins for Line 14 from overflow page							XXX	
1499.	TOTALS (Lines 1401 thru 1403 plus 1498) (Line 14 above)	6,660,661			6,660,661			XXX	

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

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

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities With Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Reserve December 31 of prior year	681,545,426		305,447,663	376,097,763			
2.	Tabular net premiums and considerations	484,334,310		464,732,362	19,601,948			
3.	Increase or (decrease) from investment results after provision for federal income taxes	123,002,217		60,601,829	62,400,388			
4.	Tabular less actual reserve released							
5.	Increase in reserve on account of change in valuation basis							
6.	Other increases (net)							
7.	Totals (Lines 1 to 6)	1,288,881,953		830,781,854	458,100,099			
8.	Net transfer of reserves from or (to) Separate Accounts							
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	75,290,922		8,273,052	67,017,870			
12.	Transfers on account of annuity and supplementary contract payments involving life contingencies							
13.	Charges for investment management, administration and contract guarantees	5,209,461			5,209,461			
14.	Aggregate write-ins for other decreases in reserves	53,626,561		53,626,561				
15.	Total deductions (Lines 8 to 14)	134,126,944		61,899,613	72,227,331			
16.	Reserve December 31 of current year	1,154,755,009		768,882,241	385,872,768			
	Cash Surrender Value and Policy Loans							
17.	CSV ending balance December 31, current year	1,154,743,193		768,882,241	385,860,952			
18.	Amount available for policy loans based upon line 17 CSV	1,154,743,193		768,882,241	385,860,952			
	DETAILS OF WRITE-INS							
1401.	Net gain from operations	53,626,561		53,626,561				
1402.								
1403.								
1498.	Summary of remaining write-ins for Line 14 from overflow page							
1499.	TOTALS (Lines 1401 thru 1403 plus 1498) (Line 14 above)	53,626,561		53,626,561				

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

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

(N/A Fraternal)

		1	Deferred				6	7
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities With Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Reserve December 31 of prior year	180,644,548			180,049,536	595,012		
2.	Tabular net premiums and considerations	13,071,160			13,020,552	50,608		
3.	Increase or (decrease) from investment results after provision for federal income taxes	30,326,557			30,159,574	166,983		
4.	Tabular less actual reserve released							
5.	Increase in reserve on account of change in valuation basis							
6.	Other increases (net)							
7.	Totals (Lines 1 to 6)	224,042,265			223,229,662	812,603		
8.	Net transfer of reserves from or (to) Separate Accounts							
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	37,254,526			37,254,526			
12.	Transfers on account of annuity and supplementary contract payments involving life contingencies							
13.	Charges for investment management, administration and contract guarantees	2,541,666			2,532,894	8,772		
14.	Aggregate write-ins for other decreases in reserves	240				240		
15.	Total deductions (Lines 8 to 14)	39,796,432			39,787,420	9,012		
16.	Reserve December 31 of current year	184,245,833			183,442,242	803,591		
	Cash Surrender Value and Policy Loans							
17.	CSV ending balance December 31, current year	184,244,213			183,440,622	803,591		
18.	Amount available for policy loans based upon line 17 CSV	184,244,213			183,440,622	803,591		
	DETAILS OF WRITE-INS							
1401.	Miscellaenous expense	240				240		
1402.								
1403.								
1498.	Summary of remaining write-ins for Line 14 from overflow page							
1499.	TOTALS (Lines 1401 thru 1403 plus 1498) (Line 14 above)	240				240		

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

ANALYSIS OF RESERVES DURING THE YEAR - ACCIDENT AND HEALTH[(a)]

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

NONE

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 480,151	353,096
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 161,314,122	165,694,593
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	92,280,072	92,295,328
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 24,513,931	24,449,048
4.	Real estate	(d)	
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) (279,313)	99,202
7	Derivative instruments	(f) 148,448	148,435
8.	Other invested assets		
9.	Aggregate write-ins for investment income		
10.	Total gross investment income	278,457,412	283,039,702
11.	Investment expenses		(g) 724,536
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		661,581
16.	Total deductions (Lines 11 through 15)		1,386,117
17.	Net investment income (Line 10 minus Line 16)		281,653,585
	DETAILS OF WRITE-INS		
0901.			
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		
1501.	Interest maintenance reserve		661,581
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		661,581

(a) Includes $ 5,816,481 accrual of discount less $ 17,457,707 amortization of premium and less $ 6,531,581 paid for accrued interest on purchases.

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

(c) Includes $ ..... accrual of discount less $ ..... amortization of premium and less $ ..... paid for accrued interest on purchases.

(d) Includes $ ..... for company's occupancy of its own buildings; and excludes $ ..... interest on encumbrances.

(e) Includes $ 25,157 accrual of discount less $ 672,807 amortization of premium and less $ 432,035 paid for accrued interest on purchases.

(f) Includes $ ..... accrual of discount less $ ..... amortization of premium.

(g) Includes $ ..... investment expenses and $ ..... investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ ..... interest on surplus notes and $ ..... interest on capital notes.

(i) Includes $ ..... depreciation on real estate and $ ..... depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	274,185		274,185		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	1,435,889		1,435,889		
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	65,343,166		65,343,166	43,019,642	
2.21	Common stocks of affiliates					
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	1,837		1,837		
7.	Derivative instruments	41,433,172	10,024,919	51,458,091	(434,352)	
8.	Other invested assets	587,616		587,616	3,420,568	
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	109,075,865	10,024,919	119,100,784	46,005,858	
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					

EXHIBIT 1 - INVESTMENT EXPENSES

		1 Amount
1.	Rent	
2.	Salaries and wages	
3.	Contributions for benefit plans for employees (a)	
4.	Payments to employees under non-funded benefit plans	
5.	Other employee welfare	
6.	Legal fees and expenses	
7.	Fees of public accountants and consulting actuaries	
8.	Traveling expenses	
9.	Postage, express, telegraph and telephone	
10.	Printing and stationery	
11.	Cost or depreciation of furniture and equipment	
12.	Rental of equipment	
13.	Books and periodicals	
14.	Bureau and association fees	
15.	Insurance, except on real estate	
16.	Miscellaneous losses	
17.	Collection and bank service charges	
18.	Sundry general expenses	
19.	Real estate expenses	
20.	Investment expenses not included elsewhere	724,536
21.	Aggregate write-ins for other investment expenses	
22.	Investment expenses incurred	724,536
Reconciliation with Exhibit 5		
23.	Investment expenses unpaid December 31, prior year	
24.	Investment expenses unpaid December 31, current year	
25.	Investment expenses paid during year (Lines 22 + 23 - 24) (to Exhibit 5, Line 12)	724,536
	DETAILS OF WRITE-INS	
2101.		
2102.		
2103.		
2198.	Summary of remaining write-ins for Line 21 from overflow page	
2199.	Totals (Lines 2101 thru 2103 plus 2198) (Line 21 above)	

(a) Includes $ ..... on account of prior service.

EXHIBIT 2 - INVESTMENT TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

		1 Amount
1.	Real estate taxes	
2.	State insurance department fees	
3.	Other state taxes, including $ ..... for employee benefits	
4.	U.S. Social Security taxes	
5.	All other taxes	
6.	Taxes, licenses and fees incurred	
Reconciliation with Exhibit 5		
7.	Taxes, licenses and fees unpaid December 31, prior year	
8.	Taxes, licenses and fees unpaid December 31, current year	
9.	Taxes, licenses and fees paid during year (Lines 6 + 7 - 8) (to Exhibit 5, Line 13)	

NONE

EXHIBIT 3 - AGGREGATE RESERVE FOR LIFE, ANNUITY AND ACCIDENT AND HEALTH CONTRACTS

1 Description of Valuation Basis	2 Total [a]	3 Ordinary	4 Group
0100001. 80 CSO - CRVM 5.5% (1988-1992)	6,178,394	6,178,394	
0100002. 80 CSO - CRVM 4.5% (1995-2000)	4,140,392,103	4,140,392,103	
0100003. 80 CSO - CRVM 5% (1993-1994)	13,110,719	13,110,719	
0100004. 80 CSO - CRVM 4% (2007-2008)	69,894,374	23,690,991	46,203,383
0100005. 80 CSO - CRVM 4.5% (1995-2005)	92,615,822	92,615,822	
0100006. 2001 CSO - CRVM 4% (2009-2012)	619,155,924	24,421,545	594,734,379
0100007. 80 CSO - CRVM 4% (2006-2008)	5,141,609	5,141,609	
0100008. 2001 CSO - CRVM 4% (2007-2011)	19,148,418	19,148,418	
0100009. 2001 CSO - CRVM 3.5% (2013-2019)	573,744,931	573,744,931	
0100010. 2017 CSO - CRVM 4.5% (2020)	21,258,196	21,258,196	
0100011. 2017 CSO - CRVM 3.75% (2021)	2,981,699	2,981,699	
0199999. Life Insurance: Totals	5,563,622,189	4,922,684,427	640,937,762
0200001. Deferred Variable NAV MV	569,315,010	385,872,768	183,442,242
0200002. Deferred CSV MV	768,882,241	768,882,241	
0299999. Annuities: Totals	1,338,197,251	1,154,755,009	183,442,242
9999999. Totals (to Page 3, Line 1)	6,901,819,440	6,077,439,436	824,380,004

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts that no longer contain a mortality risk in Column 2 are: Life Insurance $; Annuities $; Supplementary Contracts with Life Contingencies $; Accident and Health Contracts $; Miscellaneous Reserves $.

EXHIBIT 3 - INTERROGATORIES

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

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

2.2 If not, state which kind is issued
Non-participating

3.1 Is any surrender value promised in excess of the reserve as legally computed? Yes [ ] No [X] N/A [ ]

3.2 If so, the amount of such excess must be included in surrender values in excess of reserves otherwise required and carried in this schedule. Has this been done? Yes [ ] No [ ] N/A [X]
Attach a statement of methods employed in the valuation of variable life insurance contracts issued at, or subsequently subject to, an extra premium or in the valuation of contracts otherwise issued on lives classified as substandard for the plan of contract issued or on special class lives (including paid-up variable life insurance).

EXHIBIT 3A - CHANGES IN BASIS OF VALUATION DURING THE YEAR

(Including supplementary contracts set up on a basis other than that used to determine benefits)

1 Description of Valuation Class	Valuation Basis 2 Changed From	 3 Changed To	4 Increase in Actuarial Reserve Due to Change
9999999 - Totals (Page 6, Line 5, Analysis of Increase in Reserves)			

NONE

EXHIBIT 4 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year	595,009					595,009
2. Deposits received during the year	91,500					91,500
3. Investment earnings credited to account	166,983					166,983
4. Other net change in reserves	(240)					(240)
5. Fees and other charges assessed	8,772					8,772
6. Surrender charges						
7. Net surrender or withdrawal payments	40,892					40,892
8. Other net transfer to or (from) general account						
9. Balance at the end of current year (Lines 1+2+3+4-5-6-7-8)	803,588					803,588

EXHIBIT 5 - RECONCILIATION OF CASH AND INVESTED ASSETS

	DEVELOPMENT OF INCREASE IN CASH	1 Amount
1.	Transfers to Separate Accounts on account of:	
	1.1 Net premiums and considerations for annuities and supplementary contracts with life contingencies	519,196,759
	1.2 Aggregate write-ins for other transfers to Separate Accounts	292,348,530
2.	Deposits on deposit-type contract funds and other liabilities without life or disability contingencies	91,500
3.	Investment income collected	290,746,288
4.	Consideration on disposal of short-term bonds net of purchases	(38,471,733)
5.	Consideration on disposal of investments (excluding short-term bonds)	1,547,992,698
6.	Aggregate write-ins for other increases in funds from operations	(272,052)
7.	Total (Lines 1 to 6)	2,611,631,990
8.	Cost of investments acquired (excluding short-term bonds)	1,930,088,583
9.	Transfers from Separate Accounts on account of contract benefits:	
	9.1 Death benefits	45,222,343
	9.2 Matured endowments	
	9.3 Annuity benefits	
	9.4 Supplementary contract benefits with life contingencies	
	9.5 Accident and health benefits	
	9.6 Surrender benefits and withdrawals for life contracts	175,153,084
	9.7 Policy loans (net)	6,339,625
	9.8 Transfers of reserves (net)	
	9.9 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	298,542,696
10.	Other transfers from Separate Accounts:	
	10.1 Federal income taxes	
	10.2 Aggregate write-ins for other transfers from Separate Accounts	
11.	Withdrawals on deposit-type contract funds and other liabilities without life or disability contingencies	40,892
12.	Investment expenses (Exhibit 1, Line 25)	724,536
12.1	Fees associated with investment management, administration and contract guarantees	62,767,817
13.	Investment taxes, licenses and fees, excluding federal income taxes (Exhibit 2, Line 9)	
14.	Total (Lines 8 to 13)	2,518,879,576
15.	Funds from operations (Line 7 minus Line 14)	92,752,414
16.	Surplus contributed or (withdrawn) during year	(36,801,120)
17.	Aggregate write-ins for other changes in funds	
18.	Total funds (includes $ 456,459,310 net transfers from general account) (Lines 15 to 17)	55,951,294
19.	Increase in payable for investments acquired, net of receivable for investments sold	9,493,306
20.	Decrease in policy loans	
21.	Aggregate write-ins for other reconciling items	36,081
22.	Increase in cash (Line 18 to 21)	65,480,681
	RECONCILIATION BETWEEN YEARS	
23.	Cash and invested assets, December 31st of prior year	6,478,337,411
24.	Increase in cash (Line 22)	65,480,681
25.	Cost of invested assets acquired	2,220,764,684
26.	Adjusted cost of assets disposed of	1,691,108,812
27.	Increase in policy loans	
28.	Accrual of discount less amortization of premium	(12,233,466)
29.	Depreciation on real estate and other invested assets	
30.	Increase in net unrealized gains	50,623,716
31.	Aggregate write-ins for other reconciling items	24,030,854
32.	Cash and invested assets, December 31st of current year	7,135,895,068
	DETAILS OF WRITE-INS	
01.201.	Internal transfers in	292,348,530
01.202.		
01.203.		
01.298.	Summary of remaining write-ins for Line 1.2 from overflow page	
01.299.	Totals (Lines 01.201 thru 01.203 plus 01.298) (Line 1.2 above)	292,348,530
0601.	Changes in remittances and items not allocated	(272,052)
0602.		
0603.		
0698.	Summary of remaining write-ins for Line 6 from overflow page	
0699.	Totals (Lines 0601 thru 0603 plus 0698) (Line 6 above)	(272,052)
09.901.	Internal transfers out	298,542,696
09.902.		
09.903.		
09.998.	Summary of remaining write-ins for Line 9.9 from overflow page	
09.999.	Totals (Lines 09.901 thru 09.903 plus 09.998) (Line 09.9 above)	298,542,696
10.201.		
10.202.		
10.203.		
10.298.	Summary of remaining write-ins for Line 10.2 from overflow page	
10.299.	Totals (Lines 10.201 thru 10.203 plus 10.298) (Line 10.2 above)	
1701.		
1702.		
1703.		
1798.	Summary of remaining write-ins for Line 17 from overflow page	
1799.	Totals (Lines 1701 thru 1703 plus 1798) (Line 17 above)	
2101.	Other expenses	36,081
2102.		
2103.		
2198.	Summary of remaining write-ins for Line 21 from overflow page	
2199.	Totals (Lines 2101 thru 2103 plus 2198) (Line 21 above)	36,081
3101.	Realized loss on derivatives	24,030,854
3102.		
3103.		
3198.	Summary of remaining write-ins for Line 31 from overflow page	
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	24,030,854

EXHIBIT 6 - GUARANTEED INSURANCE AND ANNUITY PRODUCTS

	1 Amount	2 Percent of Total
1. Aggregate reserve for life, annuity and accident and health contracts (Included in Exhibit 3):		
1.1 Life insurance	4,829,442,399	69.4
1.2 Annuities		
1.3 Supplementary contracts with life contingencies		
1.4 Accident and health		
1.5 Miscellaneous reserves		
1.6 Total	4,829,442,399	69.4
2. Liability for deposit-type contracts (included in Exhibit 4):		
2.1 Guaranteed interest contracts		
2.2 Annuities certain		
2.3 Supplemental contracts		
2.4 Dividend accumulations or refunds		
2.5 Premium and other deposit funds		
2.6 Total		
3. Other liabilities (included in Page 3, Lines 4, 10, 13 & 14)	14,562,398	0.2
4. Total liabilities associated with guarantees (Lines 1.6 + 2.6 + 3)	4,844,004,797	69.6
5. Total liabilities not associated with guarantees	2,117,027,597	30.4
6. Total Separate Accounts liabilities (Lines 4 + 5 = Page 3, Line 17)	6,961,032,394	100.0 %

GENERAL INTERROGATORIES

Product Mix

1.01 Identify the product types in the separate account, quantify the assets associated with those products, indicate if there are any guarantees associated with those products, quantify seed money and quantify other fees and expenses due to the general account. For the products (and related assets) that are not registered with the SEC, identify whether the products are considered private placement variable annuity products or private placement life insurance.

Note: A distinct disaggregated product identifier shall be used for each product and shall be used consistently throughout the interrogatory. Disaggregation of reporting shall be such that each product filing or policy form is separately identified. For example, if a company has 5 different separate group annuities, each annuity shall be separately reported. (Companies may eliminate proprietary information however such elimination will require the use of unique reporting identifiers).

Additional Required Surplus Amounts is defined as additional or permanent surplus that is required to be retained in the separate account in accordance with state law or regulation. These amounts should not include reinvested separate account investment proceeds that have not been allocated to separate account contract holders.

1	Separate Account Assets		4	5	6	7	Not Registered with SEC		
	2	3							
Product Identifier	Registered with SEC	Not Registered with SEC	Guarantees Associated with the Product Yes/No	Seed Money	Fees and Expenses Due to the General Account	Additional Required Surplus Amounts	Private Placement Variable Annuity	Private Placement Life Insurance	Other (Not PPVA or PPLI)
1.01A0001 Pension Risk Transfer Group Annuities									
1.01A9999 Total Pension Risk Transfer Group Annuities	0	0	XXX	0	0	0	0	0	0
1.01B0001 All Other Group Annuities									
Group Variable Annuities	195,150,078	0	YES	0	0	0	0	0	0
1.01B9999 Total All Other Group Annuities	195,150,078	0	XXX	0	0	0	0	0	0
1.01C0001 Registered Index Linked Annuities Individual Annuities									
Registered Index-Linked Annuities (RILA)	853,231,902	0	YES	0	52,703,054	0	0	0	0
1.01C9999 Total Registered Index Linked Annuities Individual Annuities	853,231,902	0	XXX	0	52,703,054	0	0	0	0
1.01D0001 All Other Individual Annuities									
Individual Variable Annuities	375,107,108	0	YES	0	0	0	0	0	0
1.01D9999 Total All Other Individual Annuities	375,107,108	0	XXX	0	0	0	0	0	0
1.01E0001 Life Insurance									
Variable Life	19,123,039	0	YES	0	0	0	0	0	0
Variable Universal Life	180,358,335	0	YES	0	0	0	0	0	0
Variable Corporate Owned Life Insurance (COLI)	0	544,535,074	NO	0	0	0	0	544,535,074	0
Fixed Bank Owned Life Insurance (BOLI)	0	5,006,612,843	YES	0	160,382,931	0	0	0	5,006,612,843
1.01E9999 Total Life Insurance	199,481,374	5,551,147,917	XXX	0	160,382,931	0	0	544,535,074	5,006,612,843
1.01F9999 Totals	1,622,970,462	5,551,147,917	XXX	0	213,085,985	0	0	544,535,074	5,006,612,843

1.02 Did the reporting entity remit seed money, other fees and expenses or additional required surplus amounts to the general account during the current year? Yes [X] No [ ]

1.03 If yes, provide information on the total gross amount of seed money, other fees and expenses or additional required surplus amounts remitted to the general account during the current year (these amounts should not be reflected in the seed money totals in 1.01):

1.031 Seed Money $

1.032 Other Fees and Expenses $ 107,989,917

1.033 Additional Required Surplus Amounts $

1.04 Did the reporting entity receive seed money from the general account in the current year? Yes [ ] No [X]

1.05 If yes, provide information on the total gross amount of seed money received in the current year: (If amounts were both received and remitted in the current year, include the gross amounts in both 1.031 and 1.051.)

1.051 Seed Money Received $

1.06 Does the reporting entity consider any of the seed money reflected in separate accounts to be insulated from the general account? Yes [ ] No [ ] N/A [X]

1.07 If yes, provide information on the amount of seed money the reporting entity considers insulated from the general account:

1.071 Insulated Seed Money $

GENERAL INTERROGATORIES

1.08 Does the reporting entity have a policy for repatriating seed money or remitting fees and expenses due and additional required surplus amounts to the general account:

1.081 Seed Money ..... Yes [ ] No [X]
1.082 Other Fees and Expenses ..... Yes [X] No [ ]
1.083 Additional Required Surplus Amounts .... Yes [ ] No [X]

1.09 Provide detail on the time duration for which seed money, other fees and expenses due to the general account and additional required surplus amounts have been held in the separate account:

	1 Seed Money	2 Fees and Expenses Due to the General Account	3 Additional Required Surplus Amounts
1.091 Under 1 Year		96,941,859	
1.092 1 Year - 3 Years		90,567,769	
1.093 Over 3 Years - 5 Years		906,315	
1.094 Over 5 Years		24,670,042	
1.095 Total		213,085,985	

1.10 For seed money, other fees and expenses, and additional required surplus amounts held in the separate account, does the reporting entity invest these funds in accordance with investment directives of the general account:

1.101 Seed Money ..... Yes [ ] No [X] N/A [ ]
1.102 Other Fees and Expenses ..... Yes [X] No [ ] N/A [ ]
1.103 Additional Required Surplus Amounts .... Yes [ ] No [X] N/A [ ]

1.11 If no, does the reporting entity have stated policy and procedure for the investment of seed money, other fees and expenses, and additional required surplus amounts that are retained with the separate account?

1.111 Seed Money ..... Yes [ ] No [ ] N/A [X]
1.112 Other Fees and Expenses ..... Yes [ ] No [ ] N/A [X]
1.113 Additional Required Surplus Amounts .... Yes [ ] No [ ] N/A [X]

Separate Account Products with General Account Guarantees

2.1 Does the reporting entity have products with guarantees provided by the general account? ..... Yes [X] No [ ]

2.2 Has the separate account collected amounts from the general account within the past five years related to separate account guarantees? ..... Yes [X] No [ ]

2.3 If yes, provide detail on these guarantees paid by the general account:

	1 Year	2 Amount
2.301	As of December 31, 2021	$ 445,312
2.302	As of December 31, 2020	$ 429,897
2.303	As of December 31, 2019	$ 448,450
2.304	As of December 31, 2018	$ 501,534
2.305	As of December 31, 2017	$ 884,468

2.4 To compensate the general account for the risk taken, for any separate account products with general account guarantees, does the separate account remit risk charges to the general account related to separate account guarantees? ..... Yes [X] No [ ]

2.5 If yes, identify the separate account products with risk charges that are remitted to the general account and whether the risk charge for that product is reviewed and opined upon:

1 Product Identifier with Risk Charges	2 Risk Charge Reviewed and Opined Upon	3 Name and Title of Individual who Provided Opinion on Risk Charges
2.5A00001 Pension Risk Transfer Group Annuities		
2.5B00001 All Other Group Annuities		
2.5C00001 Registered Index Linked Annuities Individual Annuities		
2.5D00001 All Other Individual Annuities Individual Variable Annuities	No	
2.5E00001 Life Insurance		

GENERAL INTERROGATORIES

2.6 Provide detail on the risk charges paid to the general account related to separate account guarantees for the past five years:

	1 Year	2 Amount
2.601	As of December 31, 2021	$ 24,091
2.602	As of December 31, 2020	$ 13,640
2.603	As of December 31, 2019	$ 10,699
2.604	As of December 31, 2018	$ 8,788
2.605	As of December 31, 2017	$ 6,016

Investment Directive of Separate Account Activity

3.1 Does the reporting entity have products classified within the separate account for which the investment directive is not determined by the contract holder? (Situations in which the investments directive mirrors the general account would not be considered determined by the contract holder; however, having the contract holder select an investment direction from multiple options would meet this criteria.) Yes [X] No [ ]

3.2 If yes, if these investments would have been included in the general account, would the reporting entity have exceeded the investment limitations imposed on the general account? Yes [ ] No [X] N/A [ ]

3.3 Provide detail on the separate account investment portfolio and state investment limitations. (This includes the combined separate account and general investments, excluding separate account assets with investment direction determined by the contract holder):

1 Investment Type	2 State Investment Limitation	3 Combined Investment (Separate and General Account)
Investments in medium and lower grade assets rated below SVO 2. (Aggregate Limit)	7,549,529,892	1,097,443,730
Investments in lower grade assets rated below SVO 3. (Aggregate Limit)	3,774,764,946	230,469,990
Investments in lower grade assets rated 5 & 6 by the SVO.	1,132,429,484	14,652,922
Investments in lower grade assets rated 6 by the SVO.	377,476,495	84,063
Investments in medium grade assets rated 3 by the SVO. (Single Issuer Limit)	377,476,495	109,338,305
Investments in lower grade assets rated below SVO 3. (Single Issuer Limit)	188,738,247	21,897,598

Allocation of Investment Proceeds of Separate Account Activity

4.1 Does the reporting entity have separate account assets in which less than 100% of investment proceeds (net of contract fees and assessments) are attributed to a contract holder? (This should identify any situations where there is a ceiling on investment performance results.) Yes [X] No [ ]

4.2 If yes, provide detail on the net investment proceeds that were attributed to the contract holder, transferred to the general account and reinvested within the separate account:

1 Product Identifier	2 Net Investment Proceeds	3 Attributed to Contract Holder	4 Transferred to General Account	5 Reinvested Within the Separate Account
4.2A00001 Pension Risk Transfer Group Annuities				
4.2A99999 Total Pension Risk Transfer Group Annuities				
4.2B00001 All Other Group Annuities				
4.2B99999 Total All Other Group Annuities				
4.2C00001 Registered Index Linked Annuities Individual Annuities RILA	60,601,829		23,503,848	37,097,981
4.2C99999 Total Registered Index Linked Annuities Individual Annuities	60,601,829		23,503,848	37,097,981
4.2D00001 All Other Individual Annuities				
4.2D99999 Total All Other Individual Annuities				
4.2E00001 Life Insurance Fixed BOLI	181,967,415	121,425,123	40,889,613	19,652,679
4.2E99999 Total Life Insurance	181,967,415	121,425,123	40,889,613	19,652,679
4.2F99999 Totals	242,569,244	121,425,123	64,393,461	56,750,660

4.3 For items reinvested within the Separate Account, does the reporting entity invest these assets in accordance with investment directives of the general account? Yes [ ] No [X] N/A [ ]

4.4 If no, does the reporting entity have a stated policy and procedure for the reinvestment of investment proceeds within the separate account? Yes [X] No [ ] N/A [ ]

4.5 Did the reinvestment of investment proceeds within the separate account result with the company having a combined investment portfolio that exceeded the state investment limitations imposed on the general account? Yes [ ] No [X] N/A [ ]

GENERAL INTERROGATORIES

Measurement of Separate Account Assets

5.1 Does the reporting entity report all separate account assets at fair value? Yes [ ] No [X]

5.2 For items not reported at fair value, does the reporting entity report separate account assets at amortized cost, and/or under different measurement methods?

5.21 Amortized Cost Yes [X] No [ ]
5.22 Other Measurement Methods Yes [X] No [ ]

5.3 If other measurement methods are used, provide explanation on these measurement methods.
Mortgage loans are measured at outstanding principle balances.

5.4 Identify the assets measured at fair value, amortized cost or another measurement method and the percentage of separate account assets measured under each measurement method:

Description	1 Amount	2 Percentage
5.41 Fair Value	$ 1,627,483,722	22.7 %
5.42 Amortized Cost	$ 5,081,071,339	70.8 %
5.43 Other Measurement Methods	$ 465,563,318	6.5 %

5.5 For the assets not measured at fair value, provide a comparison of the reported value to current fair value and identify the unrealized gain or loss that would have been recorded if the assets had been reported at fair value:

	1 Assets Held at Amortized Cost	2 Fair Value	3 Unrecorded Unrealized Gain/Loss
5.51	$ 5,081,071,339	$ 5,373,158,812	$ 292,087,473

	1 Assets Held at Other Measurement Method	2 Fair Value	3 Unrecorded Unrealized Gain/Loss
5.52	$ 465,563,318	$ 476,171,594	$ 10,608,276

Securities Lending Transactions Within Separate Accounts

6.1 Does the reporting entity engage in securities lending transactions with separate account assets? Yes [ ] No [X]

6.2 If yes, does the reporting entity have written policies and procedures for such transactions? Yes [ ] No [ ] N/A [ ]

6.3 Does the reporting entity obtain approval, or otherwise provide notification to contract holders, regarding securities lending transactions that occur with separate account assets? Yes [ ] No [ ] N/A [X]

6.4 Are all securities lending transactions reported on balance sheet? Yes [ ] No [ ] N/A [X]

6.5 Provide a description of the reporting entity's securities lending transaction program, specifically identifying any variations from the securities lending transaction program administered by the general account.

6.6 Provide detail on the current status of separate account transactions by separate account product:
6.61 Amount of any loaned securities within the separate account and the percentage of separate account assets lent

6.611 Amount $
6.612 Percentage %

6.62 Identify whether securities lent are reported at book value or market value

6.621 Book Value $
6.622 Market Value $

6.63 Detail on collateral received:

6.631 Aggregate Amount Collateral Received

6.6311 Open $
6.6312 30 Days or Less $
6.6313 31 to 60 Days $
6.6314 61 to 90 Days $
6.6315 Greater than 90 Days $
6.6316 Total Collateral Received $

6.632 The aggregate fair value of all securities acquired from the sale, trade or use of the accepted collateral (reinvested collateral) $

6.633 Narrative discussion about sources and uses of collateral:

6.634 Collateral for transactions that extend beyond one year from the reporting date $

6.7 For the reporting entity's security lending program state the amount of the following as December 31 of the current year:

6.71 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 (Sum of Schedule DL, Parts 1 and 2, Column 5) $
6.72 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 (Sum of Schedule DL, Parts 1 and 2, Column 6) $
6.73 Total payable for securities lending reported on the liability page (Page 3, Line 14, Column 3) $

GENERAL INTERROGATORIES

FHLB Funding Agreements

7.1 Does the reporting entity report Federal Home Loan Bank (FHLB) funding agreements within the separate account? ..... Yes [ ] No [X]

7.2 Provide detail on the elements that support the classification of FHLB funding agreements within the separate account

.....

7.3 Provide detail regarding the FHLB funding agreements classified within the separate account:

1 Amount of FHLB Stock Purchased or Owned	2 Amount of Collateral Pledged to the FHLB	3 Total Borrowing or Funding Capacity Currently Available	4 Total Reserves Related to FHLB Agreements
$	$	$	$ .....

7.4 For funding agreements within the separate account, provide a general description on the nature of the agreement, type of funding (lines of credit, borrowed money, etc) and intended use of funding.

.....

Reporting Differences Between GAAP and SAP Financial Statements (This disclosure is applicable to all reporting entities regardless if they file GAAP financial statements)

8.1 Does the reporting entity file GAAP financial statements? ..... Yes [X] No [ ]

8.2 In accordance with the different separate account reporting requirements between GAAP (SOP 03-1) and statutory accounting, does the reporting entity have products that are classified within the separate account that were, or would have been if GAAP financial statements had been completed, required to be reported within the general account under GAAP financials? Pursuant to SOP 03-1, all of the following conditions must be met to receive separate account reporting classification under GAAP: ..... Yes [X] No [ ] N/A [ ]

a. Legal Recognition - The separate account is legally recognized. That is, the separate account is established, approved, and regulated under special rules such as state insurance laws, federal securities laws, or similar foreign laws.

b. Legally Insulated - The separate account assets supporting the contract liabilities are legally insulated from the general account liabilities of the insurance enterprise (that is, the contract holder is not subject to insurer default risk to the extent of the assets held in the separate account).

c. Investment Directive - The insurer must, as a result of contractual, statutory, or regulatory requirements, invest the contract holder's funds within the separate account as directed by the contract holder in designated investment alternatives or in accordance with specific investment objectives or policies.

d. Investment Performance - All investment performance, net of contract fees and assessments, must as a result of contractual, statutory, or regulatory requirements be passed through to the individual contract holder. Contracts may specify conditions under which there may be a minimum guarantee, but not a ceiling, as a ceiling would prohibit all investment performance from being passed through to the contract holder

8.3 Identify all separate account products and identify whether each product was classified within a separate account for GAAP reporting purposes. (For non-GAAP filers, this disclosure should reflect whether the GAAP classification would have been the same if GAAP financials had been completed.) For products that were (or would have been) reported differently, identify which SOP 03-1 condition prevented separate account GAAP classification for that particular product.

1 Product Identifier	2 Same as GAAP / Condition that Requires GAAP General Account Reporting
Variable Life	Same as GAAP
Variable Universal Life	Same as GAAP
Registered Indexed-linked Annuities	Symetra Life Insurance Company directs the investment activity and retains the investment risk.
Variable Annuities	Same as GAAP
Variable COLI	Same as GAAP
Fixed BOLI	Symetra Life Insurance Company directs the investment activity and retains the investment risk.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	12,711,448
2.	Current year's realized pre-tax capital gains/(losses) of $ 1,711,911 transferred into the reserve net of taxes of $ 0	1,711,911
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	14,423,359
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	1,050,328
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	13,373,031

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2021	399,045	651,283		1,050,328
2.	2022	763,352	889,565		1,652,917
3.	2023	1,101,241	505,019		1,606,260
4.	2024	1,393,325	311,645		1,704,970
5.	2025	1,700,057	108,708		1,808,765
6.	2026	1,815,364	(101,021)		1,714,343
7.	2027	1,551,320	(189,158)		1,362,162
8.	2028	1,203,649	(153,520)		1,050,129
9.	2029	823,296	(116,440)		706,856
10.	2030	407,842	(78,172)		329,670
11.	2031	192,026	(39,725)		152,301
12.	2032	207,091	(18,354)		188,737
13.	2033	235,577	(15,654)		219,923
14.	2034	252,695	(12,776)		239,919
15.	2035	254,005	(9,720)		244,285
16.	2036	228,315	(6,663)		221,652
17.	2037	182,965	(4,599)		178,366
18.	2038	131,013	(3,679)		127,334
19.	2039	82,539	(2,683)		79,856
20.	2040	33,545	(1,609)		31,936
21.	2041	1,334	(536)		798
22.	2042	(13,699)			(13,699)
23.	2043	(28,868)			(28,868)
24.	2044	(42,749)			(42,749)
25.	2045	(52,916)			(52,916)
26.	2046	(47,630)			(47,630)
27.	2047	(34,196)			(34,196)
28.	2048	(20,762)			(20,762)
29.	2049	(7,328)			(7,328)
30.	2050				
31.	2051 and Later				
32.	Total (Lines 1 to 31)	12,711,448	1,711,911		14,423,359

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	122,975,282	XXX	XXX	122,975,282	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	1,466,667,212	XXX	XXX	1,466,667,212	0.0005	733,334	0.0016	2,346,668	0.0033	4,840,002
2.2	1	NAIC Designation Category 1.B	14,789,612	XXX	XXX	14,789,612	0.0005	7,395	0.0016	23,663	0.0033	48,806
2.3	1	NAIC Designation Category 1.C	68,921,101	XXX	XXX	68,921,101	0.0005	34,461	0.0016	110,274	0.0033	227,440
2.4	1	NAIC Designation Category 1.D	108,815,713	XXX	XXX	108,815,713	0.0005	54,408	0.0016	174,105	0.0033	359,092
2.5	1	NAIC Designation Category 1.E	277,949,468	XXX	XXX	277,949,468	0.0005	138,975	0.0016	444,719	0.0033	917,233
2.6	1	NAIC Designation Category 1.F	515,461,397	XXX	XXX	515,461,397	0.0005	257,731	0.0016	824,738	0.0033	1,701,023
2.7	1	NAIC Designation Category 1.G	494,766,671	XXX	XXX	494,766,671	0.0005	247,383	0.0016	791,627	0.0033	1,632,730
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	2,947,371,175	XXX	XXX	2,947,371,175	XXX	1,473,686	XXX	4,715,794	XXX	9,726,325
3.1	2	NAIC Designation Category 2.A	997,452,397	XXX	XXX	997,452,397	0.0021	2,094,650	0.0064	6,383,695	0.0106	10,572,995
3.2	2	NAIC Designation Category 2.B	727,140,145	XXX	XXX	727,140,145	0.0021	1,526,994	0.0064	4,653,697	0.0106	7,707,686
3.3	2	NAIC Designation Category 2.C	268,148,882	XXX	XXX	268,148,882	0.0021	563,113	0.0064	1,716,153	0.0106	2,842,378
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	1,992,741,423	XXX	XXX	1,992,741,423	XXX	4,184,757	XXX	12,753,545	XXX	21,123,059
4.1	3	NAIC Designation Category 3.A	4,135,391	XXX	XXX	4,135,391	0.0099	40,940	0.0263	108,761	0.0376	155,491
4.2	3	NAIC Designation Category 3.B	12,875,201	XXX	XXX	12,875,201	0.0099	127,464	0.0263	338,618	0.0376	484,108
4.3	3	NAIC Designation Category 3.C	972,866	XXX	XXX	972,866	0.0099	9,631	0.0263	25,586	0.0376	36,580
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	17,983,459	XXX	XXX	17,983,459	XXX	178,036	XXX	472,965	XXX	676,178
5.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0245		0.0572		0.0817	
5.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
5.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)		XXX	XXX		XXX		XXX		XXX	
6.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
6.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
6.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)		XXX	XXX		XXX		XXX		XXX	
7.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	5,081,071,339	XXX	XXX	5,081,071,339	XXX	5,836,479	XXX	17,942,304	XXX	31,525,562
		PREFERRED STOCKS										
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)		XXX	XXX		XXX		XXX		XXX	

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations	108,366,203	XXX	XXX	108,366,203	0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0005		0.0016		0.0033	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0005		0.0016		0.0033	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0005		0.0016		0.0033	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0005		0.0016		0.0033	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0005		0.0016		0.0033	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0005		0.0016		0.0033	
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0005		0.0016		0.0033	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)		XXX	XXX		XXX		XXX		XXX	
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0064		0.0106	
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0021		0.0064		0.0106	
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0021		0.0064		0.0106	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)		XXX	XXX		XXX		XXX		XXX	
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0099		0.0263		0.0376	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0263		0.0376	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0099		0.0263		0.0376	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0245		0.0572		0.0817	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	108,366,203	XXX	XXX	108,366,203	XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	11,555,069	XXX	XXX	11,555,069	0.0005	5,778	0.0016	18,488	0.0033	38,132
27.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	11,555,069	XXX	XXX	11,555,069	XXX	5,778	XXX	18,488	XXX	38,132
34.		Total (Lines 9 + 17 + 25 + 33)	5,200,992,612	XXX	XXX	5,200,992,612	XXX	5,842,256	XXX	17,960,792	XXX	31,563,694

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality	421,699,446		XXX	421,699,446	0.0011	463,869	0.0057	2,403,687	0.0074	3,120,576
36.		Farm Mortgages - CM2 - High Quality	32,829,717		XXX	32,829,717	0.0040	131,319	0.0114	374,259	0.0149	489,163
37.		Farm Mortgages - CM3 - Medium Quality	2,358,893		XXX	2,358,893	0.0069	16,276	0.0200	47,178	0.0257	60,624
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
44.		Commercial Mortgages - All Other - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
45.		Commercial Mortgages - All Other - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	456,888,057		XXX	456,888,057	XXX	611,465	XXX	2,825,123	XXX	3,670,362
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	456,888,057		XXX	456,888,057	XXX	611,465	XXX	2,825,123	XXX	3,670,362

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	8,675,262	XXX	XXX	8,675,262	0.0000		0.1623 (a)	1,407,995	0.1623 (a)	1,407,995
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1945		0.1945	
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0061		0.0097	
4.		Affiliated - Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					0.0000 (b)		0.0000 (b)		0.0000 (b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	8,675,262			8,675,262	XXX		XXX	1,407,995	XXX	1,407,995
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
31.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		0.0000 (c)		0.0000 (c)		0.0000 (c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private		XXX	XXX		0.0000		0.1945		0.1945	
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1945		0.1945	
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties					0.0000		0.0912		0.0912	
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)					XXX		XXX		XXX	
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA		XXX			0.0000		0.1580		0.1580	
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)		XXX			XXX		XXX		XXX	
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)					XXX		XXX		XXX	

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

Asset Valuation Reserve - Replications (Synthetic) Assets

N O N E

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		452,932,660
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	68,672,700	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	1,708,454	70,381,154
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		66,425,758
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		456,888,056
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		456,888,056
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		456,888,056

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		20,844,160
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	3,433,804	
	5.2 Totals, Part 3, Column 9	(13,236)	3,420,568
6.	Total gain (loss) on disposals, Part 3, Column 19		587,616
7.	Deduct amounts received on disposals, Part 3, Column 16		3,037,790
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		21,814,554
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		21,814,554

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		5,858,579,297
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,847,760,267
3.	Accrual of discount		5,816,481
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	92,568,293	
	4.4. Part 4, Column 11	(49,548,651)	43,019,642
5.	Total gain (loss) on disposals, Part 4, Column 19		67,053,240
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,429,821,471
7.	Deduct amortization of premium		17,457,707
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		7,255,932
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		6,382,205,681
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		6,382,205,681

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	122,975,282	128,899,356	122,718,570	122,394,209
Governments	2. Canada	1,016,468	1,195,463	1,105,345	990,000
(Including all obligations guaranteed by governments)	3. Other Countries				
	4. Totals	123,991,750	130,094,819	123,823,915	123,384,209
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,000,000	1,174,000	1,000,000	1,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	4,503,586	4,477,024	4,525,231	3,630,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	1,358,927,960	1,389,006,461	1,356,423,100	1,349,501,095
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States	3,088,526,234	3,322,285,880	3,109,303,352	2,944,343,211
	9. Canada	143,940,554	159,070,171	144,499,889	138,841,000
	10. Other Countries	360,181,255	367,050,459	361,792,473	346,100,103
	11. Totals	3,592,648,042	3,848,406,510	3,615,595,714	3,429,284,314
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	5,081,071,339	5,373,158,813	5,101,367,959	4,906,799,618
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States	1,301,134,342	1,301,134,342	1,059,091,407	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	1,301,134,342	1,301,134,342	1,059,091,407	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	1,301,134,342	1,301,134,342	1,059,091,407	
	26. Total Stocks	1,301,134,342	1,301,134,342	1,059,091,407	
	27. Total Bonds and Stocks	6,382,205,681	6,674,293,155	6,160,459,367	

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	70,486,710	70,486,710			
2. Cost of short-term investments acquired	252,016,566	252,016,566			
3. Accrual of discount	19,272	19,272			
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals	1,837	1,837			
6. Deduct consideration received on disposals	213,544,833	213,544,833			
7. Deduct amortization of premium	613,349	613,349			
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)	108,366,203	108,366,203			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	108,366,203	108,366,203			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		26,708,411
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	11,275,848	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	671,318	11,947,166
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	31,322,784	
	3.2 Section 2, Column 19	(21,828,807)	9,493,977
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		39,236,409
6.	Considerations received/(paid) on terminations, Section 2, Column 15		44,071,154
7.	Amortization:		
	7.1 Section 1, Column 19		
	7.2 Section 2, Column 21		
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20		
	8.2 Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18		
	9.2 Section 2, Column 20		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		43,314,809
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		43,314,809

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				11,354,644
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				(8,591,333)
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	292,782			
	3.14 Section 1, Column 18, prior year	196,192	96,590	96,590	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	292,782			
	3.24 Section 1, Column 19, prior year plus	196,192			
	3.25 SSAP No. 108 Adjustments		96,590	96,590	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		2,196,764		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)	2,196,764			
	4.23 SSAP No. 108 Adjustments		2,196,764		
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)				2,763,311
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				2,763,311

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	43,314,809	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	2,763,311	
3.	Total (Line 1 plus Line 2)		46,078,120
4.	Part D, Section 1, Column 6	69,733,637	
5.	Part D, Section 1, Column 7	(23,362,735)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(292,782)

		Fair Value Check	
7.	Part A, Section 1, Column 16	43,314,809	
8.	Part B, Section 1, Column 13	292,782	
9.	Total (Line 7 plus Line 8)		43,607,591
10.	Part D, Section 1, Column 9	66,970,326	
11.	Part D, Section 1, Column 10	(23,362,735)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check
13.	Part A, Section 1, Column 21	193,328
14.	Part B, Section 1, Column 20	1,352,450
15.	Part D, Section 1, Column 12	1,545,778
16.	Total (Line 13 plus Line 14 minus Line 15)	

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	21,998,626	21,998,626		
2. Cost of cash equivalents acquired	127,053,490	127,053,490		
3. Accrual of discount	5,885	5,885		
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	111,000,000	111,000,000		
7. Deduct amortization of premium	59,458	59,458		
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)	37,998,543	37,998,543		
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	37,998,543	37,998,543		

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2135		FAYETTEVILLE	NC		12/22/2010	6.150	3,365,202						14,661,735	10/20/2010
7338	CF	Lake Suzy	FL		12/16/2019	4.100	1,661,672						3,004,609	06/27/2019
2268		PASADENA	CA		06/07/2011	4.100	2,052,860						5,076,923	03/16/2011
7391	CF	Fayetteville	NC		11/21/2019	4.080	1,618,608						3,559,232	08/12/2019
2405		Lake Worth	TX		09/29/2011	5.700	1,665,263						4,018,515	08/18/2011
7472	CF	El Centro	CA		11/27/2019	3.770	1,883,603						3,642,960	10/22/2019
2420		VACAVILLE	CA		09/22/2011	5.700	418,688						3,392,821	07/08/2011
7486	CF	Killeen	TX		10/22/2019	4.250	626,385						1,376,363	09/12/2019
3061		SAN DIEGO	CA		06/20/2012	5.300	1,607,431						8,054,659	03/21/2012
7523	CF	Rancho Cordova	CA		12/12/2019	3.950	1,930,372						3,921,124	10/22/2019
3085		RIO RANCHO	NM		04/11/2012	5.250	2,679,215						5,529,311	11/23/2011
7527		Fruit Cove	FL		01/28/2020	3.940	2,179,650						3,502,704	11/19/2019
3116		SAN JOSE	CA		02/03/2012	5.450	2,394,128						11,918,810	12/29/2011
7585		Mammoth Lakes	CA		01/02/2020	3.700	2,252,970						4,842,595	12/02/2019
3117		SPRINGFIELD	VA		12/29/2011	5.150	427,549						4,010,945	12/01/2011
7614	CF	Tucson	AZ		01/23/2020	4.160	2,723,780						4,015,350	12/06/2019
3137		TORRANCE	CA		03/29/2012	5.300	1,249,637						2,809,640	01/09/2012
7619	CF	Bradenton	FL		03/24/2020	3.700	937,088						1,855,143	12/04/2019
3153		RIVERSIDE	CA		03/01/2012	5.250	1,281,089						3,227,168	01/13/2012
7621	CF	Sarasota	FL		03/24/2020	3.700	777,098						1,901,843	12/10/2019
3193		DAYTON	OH		06/22/2012	5.450	735,954						1,131,272	04/04/2012
7699	CF	Portland	OR		05/04/2020	4.000	1,250,489						2,149,251	02/25/2020
3194		LIVONIA	MI		03/30/2012	5.300	762,790						2,321,440	03/01/2012
7745	CF	Sherman	TX		04/22/2020	3.770	1,616,489						5,117,423	02/20/2020
3212		SAN BERNARDINO	CA		04/05/2012	5.250	920,720						2,347,907	02/29/2012
7748	CF	Berea	OH		05/07/2020	3.570	896,934						3,299,796	02/19/2020
3493		SAN LUIS OBISPO	CA		11/06/2012	4.500	2,583,139						7,430,525	10/04/2012
7757	CF	Burbank	CA		07/13/2020	3.750	1,237,363						2,470,000	02/27/2020
3545		SANTA MONICA	CA		01/30/2013	4.500	1,530,278						3,342,121	11/09/2012
7804	CF	Portland	OR		08/03/2020	3.360	1,363,108						5,530,000	04/03/2020
3553		ALLIANCE	OH		01/23/2013	4.625	873,382						2,122,258	10/22/2012
7888	CF	Cameron Park	CA		07/16/2020	3.750	3,191,007						6,600,000	05/22/2020
3576		HOUSTON	TX		04/25/2013	4.400	729,702						20,210,413	01/11/2013
7994	CF	Olney	MD		12/09/2020	3.520	1,399,133						3,900,000	09/04/2020
3603		DALLAS	TX		03/07/2013	4.500	3,004,920						4,890,233	12/27/2012
8012		Petaluma	CA		11/10/2020	3.000	770,353						3,300,000	08/17/2020
3611		PHOENIX	AZ		03/01/2013	4.550	2,883,698						7,938,669	12/28/2012
8054	CF	Sacramento	CA		07/28/2021	3.550	723,915						2,030,000	12/10/2020
3624		TUCSON	AZ		02/27/2013	4.570	1,692,836						4,948,486	01/23/2013
8055	CF	Salem	VA		07/28/2021	3.550	654,498						1,750,000	11/27/2020
3632		WHITE BEAR LAKE	MN		07/26/2013	4.600	505,817						1,314,907	05/15/2013
8056	CF	Albany	GA		07/27/2021	3.550	654,498						1,770,000	11/29/2020
3638		STOCKTON	CA		06/28/2013	4.500	1,158,822						3,209,929	12/01/2012
8081	CF	Livermore	CA		12/10/2020	3.520	2,637,200						11,500,000	10/12/2020
3652		BLOOMINGTON	IL		04/29/2013	4.750	1,680,298						3,605,106	01/29/2013
8082	CF	Midland	TX		12/07/2020	3.860	664,857						3,720,000	10/06/2020
3682		TORRANCE	CA		03/14/2013	4.900	1,403,341						2,602,857	01/28/2013
8093	CF	Sacramento	CA		12/31/2020	3.060	511,995						1,870,000	10/28/2020
3722		PORT ARTHUR	TX		03/28/2013	4.650	1,077,017						2,610,184	01/31/2012
8094		Shenandoah	TX		01/15/2021	3.810	1,420,596						3,050,000	12/04/2020
3759		WESTMINSTER	CO		04/23/2013	4.550	948,515						2,307,360	03/15/2013
8108	CF	Hillsboro	OR		12/17/2020	3.790	1,466,394						5,190,000	11/09/2020
3760		ST LOUIS PARK	MN		08/09/2013	4.600	1,174,992						3,834,028	04/23/2013
8112	CF	West Sacramento	CA		12/22/2020	3.180	2,419,562						5,930,000	11/10/2020
3783		TUCSON	AZ		07/30/2013	4.550	1,642,549						3,336,296	05/21/2013
8128	CF	Peoria	AZ		12/23/2020	3.290	1,063,804						2,010,000	10/30/2020
3784		CARMEL	IN		07/30/2013	4.550	782,183						1,648,033	05/29/2013
8132	CF	Madison Heights	MI		12/30/2020	3.550	1,524,588						2,530,000	11/20/2020
3785		NOBLESVILLE	IN		07/30/2013	4.550	782,183						1,798,095	05/29/2013
8148	CF	Rialto	CA		02/01/2021	3.630	3,427,222						5,625,000	11/20/2020
3855		SIMI VALLEY	CA		09/13/2013	5.150	967,684						2,983,260	08/02/2013

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
8167	CF	Arroyo Grande	CA		02/11/2021	3.560	1,579,621						3,160,000	12/04/2020
3856		CHICAGO	IL		11/20/2013	5.030	856,942						1,892,776	09/06/2013
8178		Bronx	NY		02/18/2021	3.940	1,107,176						2,600,000	12/22/2020
3915		PENSACOLA	FL		09/09/2013	5.000	1,275,564						2,828,288	07/02/2013
8184		Oakland	CA		03/05/2021	3.900	984,033						4,250,000	01/08/2021
3927		SAN JUAN CAPISTRANO	CA		08/29/2013	5.150	1,452,239						4,860,717	07/17/2013
8205	CF	San Jose	CA		03/26/2021	3.000	1,276,477						6,500,000	02/03/2021
3933		HAUPPAUGE	NY		09/13/2013	5.040	992,248						2,847,600	07/22/2013
8222	CF	Pocatello	ID		03/12/2021	2.960	2,052,066						3,800,000	02/01/2021
3949		NORCROSS	GA		10/29/2013	5.000	3,833,542						12,117,920	09/13/2013
8232	CF	Fresno	CA		08/09/2021	3.480	842,611						1,600,000	02/09/2021
3966		CHEYENNE	WY		09/13/2013	5.130	1,213,306						2,545,455	08/21/2013
8253		Harbor City	CA		03/31/2021	3.360	717,430						2,410,000	02/06/2021
3967		OAKLAND	CA		11/14/2013	4.950	3,204,806						11,637,412	09/28/2013
8276	CF	Pasadena	CA		04/27/2021	3.490	1,960,595						3,740,000	03/10/2021
3971		KENT	WA		10/04/2013	5.250	523,196						1,465,486	09/03/2013
8277	CF	Los Alamitos	CA		04/22/2021	3.640	1,483,728						5,000,000	02/24/2021
3974		SAN DIEGO	CA		12/02/2013	5.250	4,319,135						10,355,768	09/11/2013
8301	CF	Culver City	CA		04/23/2021	3.650	1,379,771						3,120,000	02/25/2021
3976		SUMNER	WA		10/25/2013	5.250	715,120						1,531,662	09/12/2013
8381		Glenville	NY		06/16/2021	4.200	1,047,746						2,440,000	04/09/2021
3981		LAS VEGAS	NV		10/01/2013	5.380	1,368,979						2,637,311	09/12/2013
8392	CF	Indianapolis	IN		06/03/2021	4.270	878,345						3,675,000	04/13/2021
4012		GRAND PRAIRIE	TX		11/21/2013	5.050	1,305,433						2,384,712	10/10/2013
8397	CF	Santa Cruz	CA		06/28/2021	3.380	1,681,832						8,000,000	04/23/2021
4021		SAN FRANCISCO	CA		12/26/2013	5.100	1,879,905						3,786,317	11/29/2013
8460		San Diego	CA		07/22/2021	3.690	932,318						2,100,000	06/02/2021
4023		SAN FRANCISCO	CA		12/26/2013	5.100	1,532,967						2,576,467	11/30/2013
8478		Canton	GA		07/13/2021	3.680	1,349,500						2,125,000	05/21/2021
4032		TUCSON	AZ		01/16/2014	5.250	1,733,859						10,160,596	11/27/2013
8482		El Cajon	CA		08/30/2021	2.880	2,259,402						5,200,000	06/06/2021
4054		CEDAR PARK	TX		12/20/2013	4.800	288,819						2,790,077	11/21/2013
8488	CF	Alhambra	CA		08/23/2021	3.830	894,601						1,980,000	06/28/2021
4283		MCLEAN	VA		06/30/2014	4.950	1,145,928						1,648,567	05/30/2014
8490		Orange	CA		08/13/2021	3.930	1,841,877						3,700,000	06/07/2021
4338		JACKSON	TN		07/23/2014	4.610	995,895						1,277,694	06/10/2014
8496	CF	Albuquerque	NM		09/07/2021	3.570	926,146						1,320,000	07/01/2021
4356		FOND DU LAC	WI		09/25/2014	4.650	816,295						1,556,780	08/05/2014
8517	CF	Phoenix	AZ		08/12/2021	3.750	854,782						1,900,000	06/29/2021
4358		SEDONA	AZ		08/01/2014	4.640	2,036,834						3,532,405	07/07/2014
8532		San Francisco	CA		09/30/2021	3.450	1,993,641						8,200,000	08/06/2021
4384		HOUSTON	TX		08/26/2014	4.600	1,327,591						2,880,000	06/25/2014
8567		Marquette	MI		09/03/2021	3.970	632,231						1,775,000	08/12/2021
4385		MINOOKA	IL		09/11/2014	4.650	395,046						1,885,664	08/11/2014
8573		Longview	TX		10/01/2021	3.500	1,517,031						2,500,000	07/10/2021
4387		OKLAHOMA CITY	OK		10/03/2014	4.550	1,499,732						5,173,887	08/22/2014
8582		Milpitas	CA		10/18/2021	3.150	1,340,414						12,900,000	09/17/2021
4388		HUNTINGTON STATION	NY		10/22/2014	4.680	1,247,561						2,251,648	07/30/2014
8591		Riverton	UT		11/02/2021	3.320	808,264						1,840,000	09/10/2021
4406		SACRAMENTO	CA		09/03/2014	4.870	715,957						3,999,751	07/18/2014
8664		Phoenix	AZ		12/02/2021	3.450	1,020,000						2,620,000	09/30/2021
4442		GOLDEN	CO		10/09/2014	4.650	983,855						3,028,431	08/08/2014
8667		Chattanooga	TN		12/28/2021	3.320	2,020,000						4,400,000	11/02/2021
4499		CORONA	CA		01/07/2015	4.400	907,311						2,436,956	09/06/2014
8693		Lima	OH		12/17/2021	3.890	1,000,000						1,950,000	10/25/2021
4529		PLACENTIA	CA		11/18/2014	4.700	582,159						4,003,863	10/02/2014
8700		Valley	AL		12/08/2021	3.400	2,875,000						4,450,000	10/22/2021
4548		DAHLONEGA	GA		10/23/2014	4.660	429,305						989,548	10/08/2014
8718		Richmond	VA		12/28/2021	3.750	2,800,000						4,700,000	11/10/2021
4581		BELLINGHAM	WA		11/25/2014	4.800	910,464						2,446,819	10/28/2014
						0.000								

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4614		PROVO	UT		12/30/2014	4.350	1,263,434						2,117,988	11/13/2014
						0.000								
4627		CHARLOTTE	NC		02/03/2015	4.590	1,474,906						4,915,163	10/14/2014
						0.000								
4853		CINCINNATI	OH		07/01/2015	4.170	2,936,859						5,284,481	05/11/2015
						0.000								
4866		MILWAUKIE	OR		06/10/2015	4.050	1,409,807						4,180,160	05/19/2015
						0.000								
4868		COLUMBUS	OH		07/14/2015	4.250	1,077,015						2,996,313	06/15/2015
						0.000								
4873		TUCSON	AZ		08/04/2015	4.350	2,733,290						4,621,935	06/17/2015
4876		BUFFALO	NY		07/28/2015	4.830	1,512,703						2,708,729	04/27/2015
4878		LOS ALAMITOS	CA		06/18/2015	4.300	1,303,503						3,365,609	04/29/2015
4880		MESQUITE	TX		07/01/2015	4.000	1,352,310						3,171,213	05/06/2015
4887		TAYLOR	MI		06/30/2015	4.350	1,381,863						2,586,870	05/26/2015
4889		HOUSTON	TX		08/14/2015	4.350	1,573,428						3,302,381	06/24/2015
4890		HOUSTON	TX		08/28/2015	4.350	550,700						1,488,252	06/19/2015
4915		GILBERT	AZ		07/08/2015	4.250	527,150						2,296,032	05/19/2015
4982		SUGAR LAND	TX		09/29/2015	4.140	1,784,218						3,814,478	06/08/2015
5134		WEST SACRAMENTO	CA		11/23/2015	4.350	1,611,646						3,797,891	11/03/2015
5141		EAST AMHERST	NY		03/31/2016	4.600	1,161,448						2,199,238	10/14/2015
5166		BUFFALO	NY		11/17/2015	4.510	882,046						1,950,679	11/09/2015
5228		SUNNYVALE	CA		12/18/2015	4.350	2,551,874						12,990,571	11/18/2015
5241		HAMILTON	NJ		12/18/2015	4.690	2,819,249						5,018,991	12/01/2015
5252		FORT MYERS	FL		02/02/2016	4.640	666,792						1,384,655	01/04/2016
5275		LOS ANGELES	CA		12/29/2015	5.500	1,904,846						3,468,971	12/17/2015
5319		ROCK HILL	SC		02/11/2016	4.650	877,593						1,792,751	02/05/2016
5325		COSTA MESA	CA		04/01/2016	4.450	773,464						2,876,351	02/12/2016
5326		Eugene	OR		03/02/2016	4.520	1,793,666						4,239,864	01/20/2016
5375		INDIANAPOLIS	IN		09/30/2016	4.000	1,299,433						1,831,402	08/02/2016
5376		WICHITA	KS		09/30/2016	4.000	952,917						1,560,246	08/03/2016
5378		OMAHA	NE		09/30/2016	4.000	693,031						1,245,774	08/05/2016
5379		KANSAS CITY	MO		09/30/2016	4.000	541,430						979,714	08/03/2016
5398		SAINT CHARLES	MO		05/20/2016	4.630	650,209						1,062,553	03/31/2016
5426		LAYTON	UT		06/16/2016	4.420	1,740,304						3,056,388	04/06/2016
5454		BOSSIER CITY	LA		06/06/2016	4.550	1,147,761						1,698,895	03/31/2016
5462		SAN DIEGO	CA		04/29/2016	4.430	899,355						2,832,253	04/25/2016
5513		LAS VEGAS	NV		07/15/2016	4.450	1,423,133						3,454,570	06/01/2016
5523		BOISE	ID		06/24/2016	4.480	2,077,176						4,243,836	05/27/2016
5544		KYLE	TX		07/20/2016	4.010	1,092,042						2,111,676	06/02/2016
5579		SOUTH SAINT PAUL	MN		12/05/2016	4.470	1,760,795						6,031,007	07/06/2016
5590		CHICAGO	IL		08/26/2016	4.150	2,637,898						6,627,504	07/07/2016
5601		KENT	WA		08/01/2016	4.060	1,121,215						2,617,457	07/20/2016
5608		DELAWARE	OH		09/30/2016	4.300	2,652,701						11,523,828	08/29/2016
5630		CLOVIS	NM		09/30/2016	4.000	519,773						778,255	08/15/2016
5634		AURORA	CO		10/28/2016	4.000	1,109,636						2,172,012	09/09/2016
5660		STANWOOD	WA		10/07/2016	4.050	3,657,408						6,742,946	08/25/2016
5669		RANCHO CUCAMONGA	CA		11/01/2016	3.950	2,782,730						10,507,564	10/10/2016
5677		SAN ANTONIO	TX		11/18/2016	3.740	1,532,671						2,568,316	10/27/2016
5698		SEATTLE	WA		11/23/2016	4.170	725,548						1,259,651	10/03/2016
5706		BELLEVUE	WA		10/31/2016	4.050	3,166,459						10,245,020	09/27/2016
5715		LA MARQUE	TX		10/28/2016	4.110	2,205,987						3,527,339	09/26/2016
5749		MURRIETA	CA		10/14/2016	3.820	772,374						1,426,087	09/22/2016
5751		LYNCHBURG	VA		11/21/2016	3.790	1,754,217						4,174,222	10/04/2016
5754		NORFOLK	VA		11/22/2016	4.060	1,443,518						2,655,277	09/30/2016
5756		NORFOLK	VA		11/22/2016	4.060	943,207						1,691,162	09/30/2016
5758		SAN DIEGO	CA		11/22/2016	4.050	1,883,117						5,769,014	10/14/2016
5771		WILLOWBROOK	IL		11/29/2016	3.990	2,518,195						4,663,880	10/04/2016
5842		JOHNSON CITY	TN		12/22/2016	4.190	1,827,393						4,749,423	11/10/2016
5843		HUNTSVILLE	AL		12/22/2016	4.190	1,774,946						3,510,402	11/07/2016
5880		LARKSPUR	CA		03/16/2017	4.840	2,787,347						5,592,136	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5892		TUALATIN	OR		03/31/2017	4.890	3,254,497						10,755,154	02/21/2017
5911		JACKSONVILLE	FL		03/03/2017	4.520	2,070,648						4,503,396	02/16/2017
5912		LOGAN	UT		03/23/2017	4.660	667,314						2,422,375	02/22/2017
5936		MASON	OH		04/12/2017	4.730	1,071,717						2,048,848	03/06/2017
5958		MONROE	MI		06/09/2017	4.740	1,274,166						2,636,689	04/28/2017
5961		FOOTHILL RANCH	CA		04/19/2017	4.630	675,833						1,495,070	02/21/2017
5962		OKLAHOMA CITY	OK		03/30/2017	4.680	585,344						2,618,556	03/10/2017
5977		ORMOND BEACH	FL		05/22/2017	4.700	2,260,544						5,507,906	04/05/2017
5995		LOS ANGELES	CA		04/27/2017	4.780	1,787,089						2,131,165	04/11/2017
6002		BERKELEY	CA		05/02/2017	4.730	1,019,167						4,031,314	03/27/2017
6065		MOBILE	AL		06/30/2017	4.430	1,709,175						3,736,501	04/20/2017
6136		MILWAUKIE	OR		08/01/2017	4.400	3,177,551						8,085,916	06/27/2017
6141		COLUMBUS	IN		08/09/2017	4.580	1,086,296						2,163,463	06/30/2017
6146		COLUMBUS	IN		08/09/2017	4.580	1,674,707						3,175,838	06/30/2017
6147		ARLINGTON HEIGHTS	IL		07/24/2017	4.550	1,076,440						2,353,688	06/20/2017
6168		MAHTOMEDI	MN		07/13/2017	4.480	1,192,940						2,831,739	06/23/2017
6180		RIDGELAND	MS		09/01/2017	4.560	685,033						1,449,136	08/07/2017
6235		AZUSA	CA		12/04/2017	4.580	985,423						1,840,783	08/15/2017
6238		PHOENIX	AZ		04/26/2018	4.870	549,216						934,552	08/15/2017
6243		BUFORD	GA		09/29/2017	4.560	504,458						1,110,669	08/17/2017
6262		HOLLY	MI		10/20/2017	5.040	607,985						1,118,754	09/11/2017
6281		NEWPORT	VT		10/17/2017	4.620	994,832						2,042,624	09/13/2017
6305		MESA	AZ		11/15/2017	4.760	566,471						1,195,559	10/05/2017
6368		LAKE MARY	FL		12/15/2017	4.890	589,036						1,119,282	11/22/2017
6387		BLUE ASH	OH		12/29/2017	4.660	3,154,915						5,954,723	12/12/2017
6393		TULSA	OK		12/29/2017	4.540	800,470						1,827,556	12/01/2017
6412		COLUMBUS	NE		12/27/2017	4.600	695,272						1,272,010	12/11/2017
6413		LEBANON	IN		12/28/2017	4.600	869,090						1,671,797	12/11/2017
6436		CHESTERFIELD	MI		01/19/2018	4.470	545,429						1,060,001	12/21/2017
6447		ROCHESTER	NY		03/19/2018	4.680	1,019,949						1,879,889	02/06/2018
6491		FLORENCE	KY		03/15/2018	4.880	1,233,971						1,662,034	02/22/2018
6510		BOCA RATON	FL		03/14/2018	4.780	916,737						1,822,138	02/26/2018
6588		GRAND PRAIRIE	TX		07/11/2018	4.790	1,665,038						3,258,328	04/26/2018
6605		HORN LAKE	MS		05/11/2018	5.070	691,367						2,141,743	04/05/2018
6625		LEAGUE CITY	TX		01/11/2019	5.360	704,907						1,062,692	10/15/2018
6630		LAREDO	TX		06/18/2018	4.960	1,872,505						3,296,253	04/24/2018
6649		BURLINGAME	CA		07/30/2018	5.180	1,792,423						4,076,177	06/14/2018
6650		NOVATO	CA		07/30/2018	5.180	1,792,423						7,458,238	06/14/2018
6660		OAKDALE	NY		09/05/2018	4.830	2,037,874						3,166,871	05/08/2018
6661		SPRINGFIELD	OR		07/11/2018	4.980	1,296,495						2,516,728	06/06/2018
6676		SAN JOSE	CA		07/06/2018	5.030	1,471,454						2,674,214	05/15/2018
6691		SALEM	OR		06/07/2018	4.960	1,431,695						2,348,388	05/23/2018
6696		TUCSON	AZ		06/28/2018	5.150	1,384,249						4,670,564	05/22/2018
6715		SACRAMENTO	CA		07/12/2018	4.980	1,446,505						4,032,692	06/13/2018
6724		CARMEL	IN		07/13/2018	4.820	3,730,365						6,324,221	06/18/2018
6740		ROCKVILLE	MD		08/09/2018	4.910	1,852,398						4,265,429	06/29/2018
6746		GREEN VALLEY	AZ		07/26/2018	5.010	1,402,095						3,809,475	06/12/2018
6754		HAYTI	MO		07/23/2018	5.110	895,488						1,586,206	07/03/2018
6768		PLATTEVILLE	WI		08/06/2018	5.130	1,016,614						1,828,659	07/16/2018
6779		SNELLVILLE	GA		08/30/2018	4.950	1,076,033						2,096,457	07/12/2018
6780		SAN DIEGO	CA		10/12/2018	5.310	677,332						1,123,200	08/28/2018
6783		WILKESBORO	NC		09/13/2018	4.890	3,228,403						6,837,911	07/31/2018
6784		WILKESBORO	NC		09/13/2018	4.890	2,628,842						5,853,667	07/31/2018
6815		BELLEVUE	NE		09/11/2018	5.030	2,373,739						3,725,840	08/14/2018
6852		SAN CLEMENTE	CA		10/25/2018	4.950	746,019						1,600,937	08/31/2018
6878		LITTLE ELM	TX		11/02/2018	5.000	1,166,217						4,873,781	09/13/2018
6882		MCKINNEY	TX		11/01/2018	5.010	2,178,703						3,571,200	09/13/2018
6913		SALEM	OR		12/07/2018	5.030	1,132,502						3,158,141	10/10/2018
6916		COLORADO SPRINGS	CO		10/30/2018	5.160	1,484,128						3,169,055	09/24/2018
6958		RICHMOND	VA		12/12/2018	5.120	909,635						1,577,881	10/30/2018
7003		KATY	TX		01/31/2019	5.060	3,346,311						4,902,889	12/14/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7011		MIDLOTHIAN	VA		01/24/2019	4.980	4,693,174						9,013,559	12/03/2018
7018		Las Vegas	NV		10/09/2019	4.350	5,223,328						10,949,313	07/15/2019
7020		VERNON	CA		03/08/2019	5.000	940,727						1,867,909	12/19/2018
7028		FAYETTEVILLE	AR		02/20/2019	4.780	5,487,378						8,780,901	12/26/2018
7036		VIRGINIA BEACH	VA		02/27/2019	4.730	4,364,142						6,800,822	01/08/2019
7082		FRESNO	CA		03/20/2019	4.650	1,174,829						2,006,735	02/18/2019
7083		BAKERSFIELD	CA		03/20/2019	4.650	958,660						1,823,056	02/18/2019
7109		CHURCHTON	MD		06/11/2019	4.660	1,868,068						2,816,692	02/24/2019
7125		SURPRISE	AZ		04/12/2019	4.760	2,188,816						5,015,926	03/11/2019
7149		SUNNYVALE	CA		05/16/2019	4.640	1,887,535						3,469,821	03/12/2019
7151		MIDDLEBOROUGH	MA		05/14/2019	4.820	1,075,441						1,426,667	03/15/2019
7162		HAUPPAUGE	NY		05/21/2019	4.480	2,827,620						5,260,946	03/12/2019
7173		WHITEWATER	WI		05/15/2019	4.360	3,672,265						6,389,600	04/02/2019
7184		WARRENTON	VA		05/20/2019	4.540	3,637,984						6,171,215	04/02/2019
7211		ROCKLIN	CA		06/05/2019	4.300	2,583,461						4,701,566	04/01/2019
7370		Santa Clara	CA		11/01/2019	3.950	2,609,853						10,212,296	09/11/2019
7380		Playa Del Rey	CA		10/15/2019	4.200	1,140,871						2,279,985	08/19/2019
7467		Reading	PA		11/14/2019	4.000	2,766,815						4,194,761	09/17/2019
7501		Arcadia	CA		11/20/2019	3.880	3,776,251						5,613,675	09/24/2019
7514		Redding	CA		11/14/2019	4.050	1,662,006						3,124,219	09/25/2019
7595		Chicago	IL		02/19/2020	4.700	3,175,058						5,715,201	11/07/2019
7613		Portland	OR		01/08/2020	3.990	3,822,470						6,129,963	11/19/2019
7624		Portland	OR		01/17/2020	3.710	3,862,096						9,124,893	11/15/2019
7821		Phoenix	AZ		05/27/2020	3.560	539,865						847,180	04/16/2020
7822		Phoenix	AZ		05/27/2020	3.560	667,727						1,041,187	04/16/2020
7823		La Verkin	UT		05/27/2020	3.560	738,762						1,132,741	04/13/2020
7824		Cedar City	UT		05/27/2020	3.560	819,268						1,251,947	04/13/2020
7825		Smithfield	UT		05/27/2020	3.560	1,022,901						1,839,511	04/03/2020
7911		South Bend	IN		10/08/2020	4.950	2,103,516						4,100,000	06/30/2020
7986		New York	NY		10/23/2020	3.300	2,641,849						14,410,000	08/27/2020
7987		New York	NY		10/22/2020	3.300	2,935,388						19,170,000	08/20/2020
7988		Bronx	NY		10/22/2020	3.300	3,028,342						16,730,000	08/18/2020
7989		New York	NY		10/23/2020	3.300	2,475,511						14,140,000	08/27/2020
8088		Grovetown	GA		11/24/2020	4.120	2,055,098						3,400,000	10/16/2020
8110		Culver City	CA		12/30/2020	3.150	5,718,863						26,900,000	10/08/2020
8279		Las Vegas	NV		04/22/2021	3.560	837,563						2,330,000	03/16/2021
8288		Port Charlotte	FL		05/26/2021	3.860	4,483,669						8,300,000	03/24/2021
8303		Tappahannock	VA		05/24/2021	4.650	788,414						1,780,000	03/03/2021
8305		Los Angeles	CA		05/06/2021	4.030	1,853,029						3,400,000	03/09/2021
8372		Stockton	CA		04/30/2021	4.200	2,400,000						14,710,000	03/09/2021
8376		Milwaukie	OR		05/27/2021	4.130	4,672,763						8,440,000	03/22/2021
8439		Birmingham	MI		06/10/2021	3.650	1,851,972						5,900,000	04/28/2021
8489		Anaheim	CA		08/30/2021	3.330	2,089,754						4,300,000	06/18/2021
						0.000								
						0.000								
						0.000								
						0.000								
						0.000								
						0.000								
						0.000								
						0.000								
						0.000								
						0.000								
						0.000								
						0.000								
						0.000								
						0.000								
0599999. Mortgages in good standing - Commercial mortgages-all other							456,888,056						1,163,041,500	XXX
0899999. Total Mortgages in good standing							456,888,056						1,163,041,500	XXX
1699999. Total - Restructured Mortgages														XXX

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							456,888,056						1,163,041,500	XXX

General Interrogatory:

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
5523	BOISE	ID		06/24/2016	4.480		350,000	4,243,836
7614	Tucson	AZ		01/23/2020	4.160		650,000	4,015,350
7151	MIDDLEBOROUGH	MA		05/14/2019	4.820		258,454	1,426,667
8054	Sacramento	CA		07/28/2021	3.550	730,000		2,030,000
7911	South Bend	IN		10/08/2020	4.950		450,000	4,100,000
8055	Salem	VA		07/28/2021	3.550	660,000		1,750,000
8279	Las Vegas	NV		04/22/2021	3.560	850,000		2,330,000
8056	Albany	GA		07/28/2021	3.550	660,000		1,770,000
8288	Port Charlotte	FL		05/26/2021	3.860	4,550,000		8,300,000
8094	Shenandoah	TX		01/15/2021	3.810	1,450,000		3,050,000
8303	Tappahannock	VA		05/24/2021	4.650	800,700		1,780,000
8148	Rialto	CA		02/01/2021	3.630	3,500,000		5,625,000
8305	Los Angeles	CA		05/06/2021	4.030	1,875,000		3,400,000
8167	Arroyo Grande	CA		02/11/2021	3.560	1,610,000		3,160,000
8372	Stockton	CA		04/30/2021	4.200	2,400,000		14,710,000
8178	Bronx	NY		02/18/2021	3.940	1,150,000		2,600,000
8376	Milwaukie	OR		05/27/2021	4.130	4,750,000		8,440,000
8184	Oakland	CA		03/05/2021	3.900	1,000,000		4,250,000
8439	Birmingham	MI		06/10/2021	3.650	1,900,000		5,900,000
8205	San Jose	CA		03/26/2021	3.000	1,300,000		6,500,000
8489	Anaheim	CA		08/30/2021	3.330	2,100,000		4,300,000
8222	Pocatello	ID		03/12/2021	2.960	2,095,000		3,800,000
					0.000			
8232	Fresno	CA		08/09/2021	3.480	850,000		1,600,000
					0.000			
8253	Harbor City	CA		03/31/2021	3.360	730,000		2,410,000
					0.000			
8276	Pasadena	CA		04/27/2021	3.490	1,990,000		3,740,000
					0.000			
8277	Los Alamitos	CA		04/22/2021	3.640	1,500,000		5,000,000
					0.000			
8301	Culver City	CA		04/23/2021	3.650	1,400,000		3,120,000
8381	Glenville	NY		06/16/2021	4.200	1,062,000		2,440,000
8392	Indianapolis	IN		06/03/2021	4.270	900,000		3,675,000
8397	Santa Cruz	CA		06/28/2021	3.380	1,700,000		8,000,000
8460	San Diego	CA		07/22/2021	3.690	940,000		2,100,000
8478	Canton	GA		07/13/2021	3.680	1,365,000		2,125,000
8482	El Cajon	CA		08/30/2021	2.880	2,275,000		5,200,000
8488	Alhambra	CA		08/23/2021	3.830	900,000		1,980,000
8490	Orange	CA		08/13/2021	3.930	1,850,000		3,700,000
8496	Albuquerque	NM		09/07/2021	3.570	930,000		1,320,000
8517	Phoenix	AZ		08/12/2021	3.750	860,000		1,900,000
8532	San Francisco	CA		09/30/2021	3.450	2,000,000		8,200,000
8567	Marquette	MI		09/03/2021	3.970	635,000		1,775,000
8573	Longview	TX		10/01/2021	3.500	1,530,000		2,500,000
8582	Milpitas	CA		10/18/2021	3.150	1,350,000		12,900,000
8591	Riverton	UT		11/02/2021	3.320	810,000		1,840,000
8664	Phoenix	AZ		12/02/2021	3.450	1,020,000		2,620,000
8667	Chattanooga	TN		12/28/2021	3.320	2,020,000		4,400,000
8693	Lima	OH		12/17/2021	3.890	1,000,000		1,950,000
8700	Valley	AL		12/08/2021	3.400	2,875,000		4,450,000
8718	Richmond	VA		12/28/2021	3.750	2,800,000		4,700,000
					0.000			
					0.000			
					0.000			
					0.000			
0599999. Mortgages in good standing - Commercial mortgages-all other						68,672,700	1,708,454	191,125,853
0899999. Total Mortgages in good standing						68,672,700	1,708,454	191,125,853
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						68,672,700	1,708,454	191,125,853

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2049	FORT MYERS	FL		08/11/2010	12/16/2021	966,910								966,910			
7662	Zanesville	OH		02/27/2020	06/30/2021	2,049,298								2,049,298			
2158	CORONA	CA		12/29/2010	01/07/2021	2,472,972								2,472,972			
8114	West Sacramento	CA		12/22/2020	08/30/2021									715,000			
2299	BEND	OR		04/08/2011	04/29/2021	1,212,763								1,212,763			
2352	Las Vegas	NV		06/28/2011	04/22/2021	807,479								807,479			
2368	CINCINNATI	OH		08/31/2011	07/16/2021	1,469,950								1,469,950			
2397	PALO ALTO	CA		08/22/2011	08/06/2021	2,342,587								2,342,587			
2403	Anaheim	CA		07/26/2011	08/30/2021	931,461								931,461			
2440	OSWEGO	IL		09/26/2011	07/07/2021	1,041,889								1,041,889			
2463	Birmingham	MI		10/18/2011	06/10/2021	1,882,930								1,882,930			
3022	SCOTTSDALE	AZ		01/03/2012	12/27/2021	1,529,149								1,529,149			
3093	SALT LAKE CITY	UT		02/29/2012	08/25/2021	2,414,182								2,414,182			
3139	FISHERS	IN		04/26/2012	06/24/2021	1,293,775								1,293,775			
3198	NORTH FORT MYERS	FL		04/10/2012	12/16/2021	1,185,245								1,185,245			
3210	MUKILTEO	WA		05/07/2012	09/01/2021	1,457,915								1,457,915			
3412	NORWALK	CA		08/29/2012	11/15/2021	1,106,517								1,106,517			
3508	HALTOM CITY	TX		12/21/2012	02/18/2021	1,239,169								1,239,169			
3642	VAN NUYS	CA		01/30/2013	04/30/2021	1,447,694								1,447,694			
3645	SCOTTSDALE	AZ		06/17/2013	01/15/2021	739,246								739,246			
3719	ENCINITAS	CA		05/08/2013	09/29/2021	1,710,684								1,710,684			
3793	FONTANA	CA		06/24/2013	12/29/2021	1,451,667								1,451,667			
3939	COPPELL	TX		09/11/2013	11/01/2021	2,641,706								2,641,706			
3954	HURST	TX		09/13/2013	11/18/2021	1,707,396								1,707,396			
3970	ARVADA	CO		12/24/2013	03/04/2021	1,056,790								1,056,790			
3985	LOS ANGELES	CA		11/12/2013	12/10/2021	2,173,212								2,173,212			
4453	GLENDALE	AZ		10/29/2014	07/23/2021	1,596,514								1,596,514			
4491	KENOSHA	WI		12/05/2014	09/01/2021	1,154,817								1,154,817			
5320	WINCHESTER	VA		04/26/2016	01/29/2021	802,621								802,621			
5347	OREM	UT		09/29/2016	06/30/2021	4,036,298								4,036,298			
5741	SEATTLE	WA		10/31/2016	08/13/2021	1,782,609								1,782,609			
5763	LEAGUE CITY	TX		11/21/2016	08/20/2021	1,181,724								1,181,724			
0199999. Mortgages closed by repayment						48,887,169								49,602,169			
2135	FAYETTEVILLE	NC		12/22/2010		3,808,248								443,046			
7338	Lake Suzy	FL		12/16/2019		1,713,935								52,263			
2268	PASADENA	CA		06/07/2011		2,116,843								63,983			
7391	Fayetteville	NC		11/21/2019		1,711,151								92,543			
2405	Lake Worth	TX		09/29/2011		1,788,142								122,879			
7472	El Centro	CA		11/27/2019		1,993,838								110,234			
2420	VACAVILLE	CA		09/22/2011		491,889								73,201			
7486	Killeen	TX		10/22/2019		637,854								11,469			
3061	SAN DIEGO	CA		06/20/2012		1,672,154								64,723			
7523	Rancho Cordova	CA		12/12/2019		1,980,635								50,263			
3085	RIO RANCHO	NM		04/11/2012		2,789,292								110,076			
7527	Fruit Cove	FL		01/28/2020		2,260,230								80,579			
3116	SAN JOSE	CA		02/03/2012		2,777,598								383,470			
7585	Mammoth Lakes	CA		01/02/2020		2,369,926								116,956			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3117	SPRINGFIELD	VA		12/29/2011		499,364								71,815			
7614	Tucson	AZ		01/23/2020		2,133,014								59,234			
3137	TORRANCE	CA		03/29/2012		1,301,178								51,542			
7619	Bradenton	FL		03/24/2020		990,484								53,395			
3153	RIVERSIDE	CA		03/01/2012		1,334,575								53,486			
7621	Sarasota	FL		03/24/2020		821,377								44,279			
3193	DAYTON	OH		06/22/2012		786,035								50,081			
7699	Portland	OR		05/04/2020		1,282,122								31,633			
3194	LIVONIA	MI		03/30/2012		883,420								120,629			
7745	Sherman	TX		04/22/2020		1,676,195								59,707			
3212	SAN BERNARDINO	CA		04/05/2012		985,482								64,762			
7748	Berea	OH		05/07/2020		914,844								17,910			
3493	SAN LUIS OBISPO	CA		11/06/2012		2,691,037								107,899			
7757	Burbank	CA		07/13/2020		1,309,304								71,941			
3545	SANTA MONICA	CA		01/30/2013		1,593,274								62,995			
7804	Portland	OR		08/03/2020		1,390,930								27,823			
3553	ALLIANCE	OH		01/23/2013		897,176								23,794			
7888	Cameron Park	CA		07/16/2020		3,273,260								82,253			
3576	HOUSTON	TX		04/25/2013		1,218,171								488,469			
7994	Olney	MD		12/09/2020		1,450,000								50,867			
3603	DALLAS	TX		03/07/2013		3,126,842								121,922			
8012	Petaluma	CA		11/10/2020		800,000								29,647			
3611	PHOENIX	AZ		03/01/2013		3,000,991								117,293			
8054	Sacramento	CA		07/28/2021										6,085			
3624	TUCSON	AZ		02/27/2013		1,761,553								68,717			
8055	Salem	VA		07/28/2021										5,502			
3632	WHITE BEAR LAKE	MN		07/26/2013		528,258								22,441			
8056	Albany	GA		07/27/2021										5,502			
3638	STOCKTON	CA		06/28/2013		1,330,251								171,429			
8081	Livermore	CA		12/10/2020		2,700,000								62,800			
3652	BLOOMINGTON	IL		04/29/2013		1,767,813								87,514			
8082	Midland	TX		12/07/2020		700,000								35,144			
3682	TORRANCE	CA		03/14/2013		1,458,140								54,799			
8093	Sacramento	CA		12/31/2020		525,000								13,005			
3722	PORT ARTHUR	TX		03/28/2013		1,120,085								43,068			
8094	Shenandoah	TX		01/15/2021										29,404			
3759	WESTMINSTER	CO		04/23/2013		986,541								38,027			
8108	Hillsboro	OR		12/17/2020		1,500,000								33,606			
3760	ST LOUIS PARK	MN		08/09/2013		1,220,867								45,875			
8112	West Sacramento	CA		12/22/2020		2,480,000								60,438			
3783	TUCSON	AZ		07/30/2013		1,707,009								64,460			
8128	Peoria	AZ		12/23/2020		1,100,000								36,196			
3784	CARMEL	IN		07/30/2013		812,876								30,693			
8132	Madison Heights	MI		12/30/2020		1,575,000								50,412			
3785	NOBLESVILLE	IN		07/30/2013		812,876								30,693			
8148	Rialto	CA		02/01/2021										72,778			
3855	SIMI VALLEY	CA		09/13/2013		1,082,899								115,214			
8167	Arroyo Grande	CA		02/11/2021										30,379			
3856	CHICAGO	IL		11/20/2013		907,724								50,782			
8178	Bronx	NY		02/18/2021										42,824			
3915	PENSACOLA	FL		09/09/2013		1,322,746								47,182			
8184	Oakland	CA		03/05/2021										15,967			
3927	SAN JUAN CAPISTRANO	CA		08/29/2013		1,505,550								53,311			
8205	San Jose	CA		03/26/2021										23,523			
3933	HAUPPAUGE	NY		09/13/2013		1,110,920								118,672			
8222	Pocatello	ID		03/12/2021										42,934			
3949	NORCROSS	GA		10/29/2013		4,063,252								229,710			
8232	Fresno	CA		08/09/2021										7,389			
3966	CHEYENNE	WY		09/13/2013		1,257,592								44,285			
8253	Harbor City	CA		03/31/2021										12,570			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3967	OAKLAND	CA		11/14/2013		3,322,212								117,406			
8276	Pasadena	CA		04/27/2021										29,405			
3971	KENT	WA		10/04/2013		541,943								18,747			
8277	Los Alamitos	CA		04/22/2021										16,272			
3974	SAN DIEGO	CA		12/02/2013		4,472,699								153,563			
8301	Culver City	CA		04/23/2021										20,229			
3976	SUMNER	WA		10/25/2013		757,237								42,117			
8381	Glenville	NY		06/16/2021										14,254			
3981	LAS VEGAS	NV		10/01/2013		1,417,724								48,745			
8392	Indianapolis	IN		06/03/2021										21,655			
4012	GRAND PRAIRIE	TX		11/21/2013		1,352,768								47,335			
8397	Santa Cruz	CA		06/28/2021										18,168			
4021	SAN FRANCISCO	CA		12/26/2013		1,947,251								67,346			
8460	San Diego	CA		07/22/2021										7,682			
4023	SAN FRANCISCO	CA		12/26/2013		1,587,884								54,918			
8478	Canton	GA		07/13/2021										15,500			
4032	TUCSON	AZ		01/16/2014		1,774,214								40,356			
8482	El Cajon	CA		08/30/2021										15,598			
4054	CEDAR PARK	TX		12/20/2013		402,453								113,633			
8488	Alhambra	CA		08/23/2021										5,399			
4283	MCLEAN	VA		06/30/2014		1,185,848								39,920			
8490	Orange	CA		08/13/2021										8,123			
4338	JACKSON	TN		07/23/2014		1,031,597								35,703			
8496	Albuquerque	NM		09/07/2021										3,854			
4356	FOND DU LAC	WI		09/25/2014		861,766								45,471			
8517	Phoenix	AZ		08/12/2021										5,218			
4358	SEDONA	AZ		08/01/2014		2,109,625								72,791			
8532	San Francisco	CA		09/30/2021										6,359			
4384	HOUSTON	TX		08/26/2014		1,402,464								74,873			
8567	Marquette	MI		09/03/2021										2,769			
4385	MINOOKA	IL		09/11/2014		435,909								40,863			
8573	Longview	TX		10/01/2021										12,969			
4387	OKLAHOMA CITY	OK		10/03/2014		1,536,092								36,360			
8582	Milpitas	CA		10/18/2021										9,586			
4388	HUNTINGTON STATION	NY		10/22/2014		1,291,049								43,489			
8591	Riverton	UT		11/02/2021										1,736			
4406	SACRAMENTO	CA		09/03/2014		841,106								125,149			
4442	GOLDEN	CO		10/09/2014		1,018,498								34,643			
4499	CORONA	CA		01/07/2015		939,245								31,935			
4529	PLACENTIA	CA		11/18/2014		602,271								20,112			
4548	DAHLONEGA	GA		10/23/2014		473,133								43,829			
4581	BELLINGHAM	WA		11/25/2014		941,582								31,118			
4614	PROVO	UT		12/30/2014		1,339,971								76,537			
4627	CHARLOTTE	NC		02/03/2015		1,525,426								50,520			
4853	CINCINNATI	OH		07/01/2015		3,093,114								156,255			
4866	MILWAUKIE	OR		06/10/2015		1,486,138								76,331			
4868	COLUMBUS	OH		07/14/2015		1,133,954								56,939			
4873	TUCSON	AZ		08/04/2015		2,825,668								92,378			
4876	BUFFALO	NY		07/28/2015		1,560,319								47,616			
4878	LOS ALAMITOS	CA		06/18/2015		1,372,698								69,196			
4880	MESQUITE	TX		07/01/2015		1,481,796								129,486			
4887	TAYLOR	MI		06/30/2015		1,454,929								73,065			
4889	HOUSTON	TX		08/14/2015		1,655,288								81,860			
4890	HOUSTON	TX		08/28/2015		579,351								28,651			
4915	GILBERT	AZ		07/08/2015		545,282								18,131			
4982	SUGAR LAND	TX		09/29/2015		1,845,544								61,327			
5134	WEST SACRAMENTO	CA		11/23/2015		1,665,068								53,423			
5141	EAST AMHERST	NY		03/31/2016		1,217,634								56,186			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5166	BUFFALO	NY		11/17/2015		959,772								77,727			
5228	SUNNYVALE	CA		12/18/2015		2,635,921								84,047			
5241	HAMILTON	NJ		12/18/2015		2,957,389								138,140			
5252	FORT MYERS	FL		02/02/2016		699,336								32,545			
5275	LOS ANGELES	CA		12/29/2015		1,959,836								54,990			
5319	ROCK HILL	SC		02/11/2016		905,165								27,573			
5325	COSTA MESA	CA		04/01/2016		798,169								24,705			
5326	Eugene	OR		03/02/2016		1,833,501								39,834			
5375	INDIANAPOLIS	IN		09/30/2016		1,341,548								42,115			
5376	WICHITA	KS		09/30/2016		983,802								30,885			
5378	OMAHA	NE		09/30/2016		715,493								22,461			
5379	KANSAS CITY	MO		09/30/2016		558,978								17,548			
5398	SAINT CHARLES	MO		05/20/2016		670,289								20,080			
5426	LAYTON	UT		06/16/2016		1,823,489								83,185			
5454	BOSSIER CITY	LA		06/06/2016		1,202,444								54,683			
5462	SAN DIEGO	CA		04/29/2016		942,981								43,626			
5513	LAS VEGAS	NV		07/15/2016		1,490,460								67,327			
5523	BOISE	ID		06/24/2016		1,787,851								60,675			
5544	KYLE	TX		07/20/2016		1,164,031								71,989			
5579	SOUTH SAINT PAUL	MN		12/05/2016		1,813,787								52,992			
5590	CHICAGO	IL		08/26/2016		2,764,977								127,079			
5601	KENT	WA		08/01/2016		1,157,745								36,531			
5608	DELAWARE	OH		09/30/2016		2,777,898								125,197			
5630	CLOVIS	NM		09/30/2016		536,619								16,846			
5634	AURORA	CO		10/28/2016		1,162,984								53,348			
5660	STANWOOD	WA		10/07/2016		3,794,576								137,168			
5669	RANCHO CUCAMONGA	CA		11/01/2016		2,916,108								133,378			
5677	SAN ANTONIO	TX		11/18/2016		1,583,267								50,596			
5698	SEATTLE	WA		11/23/2016		741,703								16,155			
5706	BELLEVUE	WA		10/31/2016		3,259,694								93,235			
5715	LA MARQUE	TX		10/28/2016		2,281,583								75,595			
5749	MURRIETA	CA		10/14/2016		810,090								37,716			
5751	LYNCHBURG	VA		11/21/2016		1,839,475								85,258			
5754	NORFOLK	VA		11/22/2016		1,512,046								68,529			
5756	NORFOLK	VA		11/22/2016		987,984								44,777			
5758	SAN DIEGO	CA		11/22/2016		1,943,060								59,943			
5771	WILLOWBROOK	IL		11/29/2016		2,678,653								160,458			
5842	JOHNSON CITY	TN		12/22/2016		1,884,258								56,864			
5843	HUNTSVILLE	AL		12/22/2016		1,830,178								55,232			
5880	LARKSPUR	CA		03/16/2017		2,907,131								119,784			
5892	TUALATIN	OR		03/31/2017		3,345,820								91,322			
5911	JACKSONVILLE	FL		03/03/2017		2,226,010								155,362			
5912	LOGAN	UT		03/23/2017		686,574								19,259			
5936	MASON	OH		04/12/2017		1,149,519								77,802			
5958	MONROE	MI		06/09/2017		1,328,585								54,419			
5961	FOOTHILL RANCH	CA		04/19/2017		705,210								29,377			
5962	OKLAHOMA CITY	OK		03/30/2017		628,402								43,058			
5977	ORMOND BEACH	FL		05/22/2017		2,390,450								129,906			
5995	LOS ANGELES	CA		04/27/2017		1,837,591								50,503			
6002	BERKELEY	CA		05/02/2017		1,062,735								43,568			
6065	MOBILE	AL		06/30/2017		1,847,130								137,956			
6136	MILWAUKIE	OR		08/01/2017		3,269,896								92,345			
6141	COLUMBUS	IN		08/09/2017		1,117,172								30,875			
6146	COLUMBUS	IN		08/09/2017		1,722,306								47,599			
6147	ARLINGTON HEIGHTS	IL		07/24/2017		1,107,149								30,709			
6168	MAHTOMEDI	MN		07/13/2017		1,244,344								51,404			
6180	RIDGELAND	MS		09/01/2017		714,118								29,085			
6235	AZUSA	CA		12/04/2017		1,027,151								41,728			
6238	PHOENIX	AZ		04/26/2018		582,733								33,517			
6243	BUFORD	GA		09/29/2017		525,719								21,260			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6262	HOLLY	MI		10/20/2017		632,296								24,311			
6281	NEWPORT	VT		10/17/2017		1,022,446								27,615			
6305	MESA	AZ		11/15/2017		581,920								15,450			
6368	LAKE MARY	FL		12/15/2017		612,570								23,534			
6387	BLUE ASH	OH		12/29/2017		3,240,974								86,059			
6393	TULSA	OK		12/29/2017		854,828								54,357			
6412	COLUMBUS	NE		12/27/2017		723,827								28,555			
6413	LEBANON	IN		12/28/2017		904,783								35,693			
6436	CHESTERFIELD	MI		01/19/2018		560,577								15,148			
6447	ROCHESTER	NY		03/19/2018		1,086,647								66,697			
6491	FLORENCE	KY		03/15/2018		1,282,230								48,259			
6510	BOCA RATON	FL		03/14/2018		940,908								24,171			
6588	GRAND PRAIRIE	TX		07/11/2018		1,707,808								42,770			
6605	HORN LAKE	MS		05/11/2018		708,813								17,446			
6625	LEAGUE CITY	TX		01/11/2019		721,166								16,259			
6630	LAREDO	TX		06/18/2018		1,919,837								47,332			
6649	BURLINGAME	CA		07/30/2018		1,858,493								66,070			
6650	NOVATO	CA		07/30/2018		1,858,493								66,070			
6660	OAKDALE	NY		09/05/2018		2,115,085								77,211			
6661	SPRINGFIELD	OR		07/11/2018		1,345,245								48,750			
6676	SAN JOSE	CA		07/06/2018		1,526,917								55,463			
6691	SALEM	OR		06/07/2018		1,486,436								54,741			
6696	TUCSON	AZ		06/28/2018		1,435,809								51,560			
6715	SACRAMENTO	CA		07/12/2018		1,501,297								54,792			
6724	CARMEL	IN		07/13/2018		3,825,810								95,445			
6740	ROCKVILLE	MD		08/09/2018		1,899,236								46,838			
6746	GREEN VALLEY	AZ		07/26/2018		1,454,658								52,564			
6754	HAYTI	MO		07/23/2018		928,727								33,239			
6768	PLATTEVILLE	WI		08/06/2018		1,054,274								37,660			
6779	SNELLVILLE	GA		08/30/2018		1,116,317								40,284			
6780	SAN DIEGO	CA		10/12/2018		701,610								24,278			
6783	WILKESBORO	NC		09/13/2018		3,339,276								110,873			
6784	WILKESBORO	NC		09/13/2018		2,719,125								90,282			
6815	BELLEVUE	NE		09/11/2018		2,432,447								58,708			
6852	SAN CLEMENTE	CA		10/25/2018		764,435								18,416			
6878	LITTLE ELM	TX		11/02/2018		1,194,814								28,597			
6882	MCKINNEY	TX		11/01/2018		2,232,057								53,354			
6913	SALEM	OR		12/07/2018		1,173,649								41,148			
6916	COLORADO SPRINGS	CO		10/30/2018		1,508,968								24,840			
6958	RICHMOND	VA		12/12/2018		942,146								32,510			
7003	KATY	TX		01/31/2019		3,451,634								105,323			
7011	MIDLOTHIAN	VA		01/24/2019		4,806,431								113,257			
7018	Las Vegas	NV		10/09/2019		5,354,260								130,933			
7020	VERNON	CA		03/08/2019		963,227								22,500			
7028	FAYETTEVILLE	AR		02/20/2019		5,622,594								135,216			
7036	VIRGINIA BEACH	VA		02/27/2019		4,472,408								108,266			
7082	FRESNO	CA		03/20/2019		1,204,113								29,285			
7083	BAKERSFIELD	CA		03/20/2019		982,557								23,896			
7109	CHURCHTON	MD		06/11/2019		1,935,151								67,083			
7125	SURPRISE	AZ		04/12/2019		2,242,246								53,430			
7149	SUNNYVALE	CA		05/16/2019		1,934,089								46,554			
7151	MIDDLEBOROUGH	MA		05/14/2019		851,200								34,213			
7162	HAUPPAUGE	NY		05/21/2019		2,898,892								71,273			
7173	WHITEWATER	WI		05/15/2019		3,766,343								94,077			
7184	WARRENTON	VA		05/20/2019		3,771,184								133,199			
7211	ROCKLIN	CA		06/05/2019		2,631,582								48,121			
7370	Santa Clara	CA		11/01/2019		2,678,561								68,708			
7380	Playa Del Rey	CA		10/15/2019		1,169,898								29,027			
7467	Reading	PA		11/14/2019		2,914,150								147,335			
7501	Arcadia	CA		11/20/2019		3,849,517								73,267			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7514	Redding	CA		11/14/2019		1,705,169								43,162			
7595	Chicago	IL		02/19/2020		3,281,758								106,700			
7613	Portland	OR		01/08/2020		3,920,910								98,440			
7624	Portland	OR		01/17/2020		3,938,476								76,380			
7821	Phoenix	AZ		05/27/2020		560,133								20,268			
7822	Phoenix	AZ		05/27/2020		692,796								25,069			
7823	La Verkin	UT		05/27/2020		766,498								27,736			
7824	Cedar City	UT		05/27/2020		850,026								30,758			
7825	Smithfield	UT		05/27/2020		1,061,304								38,403			
7911	South Bend	IN		10/08/2020		1,735,491								81,975			
7986	New York	NY		10/23/2020		2,695,600								53,751			
7987	New York	NY		10/22/2020		2,995,111								59,723			
7988	Bronx	NY		10/22/2020		3,089,957								61,614			
7989	New York	NY		10/23/2020		2,525,877								50,367			
8088	Grovetown	GA		11/24/2020		2,125,000								69,902			
8110	Culver City	CA		12/30/2020		6,000,000								281,137			
8279	Las Vegas	NV		04/22/2021										12,437			
8288	Port Charlotte	FL		05/26/2021										66,331			
8303	Tappahannock	VA		05/24/2021										12,286			
8305	Los Angeles	CA		05/06/2021										21,971			
8376	Milwaukie	OR		05/27/2021										77,237			
8439	Birmingham	MI		06/10/2021										48,028			
8489	Anaheim	CA		08/30/2021										10,242			
0299999. Mortgages with partial repayments						403,330,494								16,823,589			
0599999 - Totals						452,217,663								66,425,758			

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	Golub Capital Insurance Fd Ser Cl B Interest		Chicago	IL	Golub Capital		03/29/2018	13	9,642,001	12,807,506	12,807,506	1,646,357							0.000
000000-00-0	Taylor Insurance Ser LP Credit Strategies Series		Dallas	TX	Taylor Insurance		04/26/2017	13	7,180,810	9,007,048	9,007,048	1,787,447							0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated									16,822,811	21,814,554	21,814,554	3,433,804							XXX
4899999. Total - Unaffiliated									16,822,811	21,814,554	21,814,554	3,433,804							XXX
4999999. Total - Affiliated																			XXX
5099999 - Totals									16,822,811	21,814,554	21,814,554	3,433,804							XXX

1.

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

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
5099999 - Totals										XXX

NONE

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Taylor Insurance Ser LP Credit Strategies Series	Dallas	TX	Taylor Insurance	04/26/2017	04/19/2021	2,463,410	(13,236)				(13,236)		2,450,174	3,037,790		587,616	587,616	
1999999. Joint Venture Interests - Common Stock - Unaffiliated							2,463,410	(13,236)				(13,236)		2,450,174	3,037,790		587,616	587,616	
4899999. Total - Unaffiliated							2,463,410	(13,236)				(13,236)		2,450,174	3,037,790		587,616	587,616	
4999999. Total - Affiliated																			
5099999 - Totals							2,463,410	(13,236)				(13,236)		2,450,174	3,037,790		587,616	587,616	

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-SV-3	UNITED STATES TREASURY				1.A	554,813	100.5781	603,469	600,000	597,784		5,901			1.750	2.761	MN	1,363	10,500	09/14/2012	05/15/2022
912828-YD-6	UNITED STATES TREASURY				1.A	1,981,094	100.6563	2,013,125	2,000,000	1,987,176		2,643			1.375	1.518	FA	9,344	27,500	09/05/2019	08/31/2026
912828-YG-9	UNITED STATES TREASURY				1.A	11,864,165	101.7500	12,108,250	11,900,000	11,875,091		5,034			1.625	1.671	MS	49,406	193,375	10/22/2019	09/30/2026
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						14,400,071	XXX	14,724,844	14,500,000	14,460,051		13,577			XXX	XXX	XXX	60,113	231,375	XXX	XXX
36176W-YD-7	GN 778608 - RMBS			4	1.A	562,604	105.1946	559,898	532,250	562,792		1,980			3.500	2.053	MON	1,552	18,629	02/02/2012	11/15/2041
36178E-DM-8	GN AA6408 - RMBS			4	1.A	1,539,780	105.4065	1,647,483	1,562,981	1,540,138		(3,008)			3.000	3.340	MON	3,907	46,889	07/16/2013	05/15/2043
36178T-TL-0	GN AB6855 - RMBS			4	1.A	1,049,405	103.7030	1,017,293	980,967	1,041,805		3,647			3.000	1.483	MON	2,452	29,429	10/15/2012	09/15/2042
36179M-EK-2	G2 MA0138 - RMBS			4	1.A	782,886	103.5854	812,017	783,911	782,861		(2)			2.500	2.513	MON	1,633	19,598	06/22/2012	06/20/2027
36179M-SW-1	G2 MA0533 - RMBS			4	1.A	1,716,666	105.9856	1,707,122	1,610,711	1,714,598		19,145			3.000	1.537	MON	4,027	48,321	11/29/2012	11/20/2042
36179N-LC-0	G2 MA1223 - RMBS			4	1.A	2,908,716	105.9224	3,130,881	2,955,824	2,907,144		(9,204)			3.000	3.360	MON	7,390	88,675	08/08/2013	08/20/2043
36180C-4B-2	GN AD1718 - RMBS			4	1.A	793,692	103.7393	791,583	763,051	793,080		3,343			3.000	2.087	MON	1,908	22,892	02/20/2013	02/15/2043
36180C-5D-7	G2 AD1744 - RMBS			4	1.A	3,370,296	107.7922	3,471,804	3,220,830	3,352,336		20,821			3.000	2.081	MON	8,052	96,625	03/20/2013	02/20/2043
36180C-5E-5	G2 AD1745 - RMBS			4	1.A	3,999,940	107.8024	4,395,828	4,077,670	4,003,590		(9,511)			3.000	3.406	MON	10,194	122,330	07/30/2013	02/20/2043
36180C-YH-6	GN AD1612 - RMBS			4	1.A	4,176,313	102.1976	4,420,746	4,325,684	4,185,623		(13,131)			2.500	3.272	MON	9,012	108,142	05/28/2013	01/15/2043
36180D-YH-4	GN AD2512 - RMBS			4	1.A	2,146,711	104.9645	2,277,663	2,169,936	2,142,575		(5,850)			3.000	3.290	MON	5,425	65,098	07/01/2013	07/15/2043
36202C-QX-4	G2 002270 - RMBS			4	1.A	11,597	107.8825	12,384	11,479	11,479		(12)			8.000	7.832	MON	77	918	09/14/2000	08/20/2026
36202D-E3-1	G2 002854 - RMBS			4	1.A	1,910	115.2132	2,183	1,895	1,896		(2)			8.000	7.854	MON	13	152	01/07/2000	12/20/2029
36202D-F2-2	G2 002885 - RMBS			4	1.A	917	119.6313	1,088	909	910		(1)			8.500	8.365	MON	6	77	05/11/2000	02/20/2030
36202D-FH-9	G2 002868 - RMBS			4	1.A	29,076	116.6061	33,641	28,851	28,904		(37)			8.000	7.807	MON	192	2,308	01/07/2000	01/20/2030
36202D-G9-6	G2 002924 - RMBS			4	1.A	6,599	118.4895	7,753	6,543	6,540		(7)			8.500	8.431	MON	46	556	05/11/2000	05/20/2030
36202D-GT-2	G2 002910 - RMBS			4	1.A	424	117.9350	496	420	421					8.500	8.351	MON	3	36	05/11/2000	04/20/2030
36202D-HX-2	G2 002946 - RMBS			4	1.A	4,753	116.3775	5,506	4,731	4,729		(4)			8.000	7.933	MON	32	379	07/27/2000	07/20/2030
36202D-QN-4	G2 003161 - RMBS			4	1.A	30,538	115.5076	35,017	30,316	30,364		(35)			6.500	6.342	MON	164	1,971	11/21/2001	11/20/2031
36202D-WE-7	G2 003345 - RMBS			4	1.A	152,500	109.6353	167,666	152,930	152,505		2			5.000	5.056	MON	637	7,647	02/21/2003	02/20/2033
36202F-BK-1	G2 004542 - RMBS			4	1.A	487,676	117.7864	546,209	463,728	479,943		(3,375)			5.500	4.102	MON	2,125	25,505	09/30/2009	09/20/2039
36202F-V8-6	G2 005139 - RMBS			4	1.A	251,162	107.6823	259,662	241,137	251,926		1,756			4.000	2.945	MON	804	9,645	03/29/2012	08/20/2041
36205G-AD-3	GN 389804 - RMBS			4	1.A	199,034	112.2003	224,228	199,846	199,109		6			5.000	5.112	MON	833	9,992	01/23/2003	01/15/2033
3620A2-T5-5	GN 717072 - RMBS			4	1.A	97,787	113.6042	109,466	96,357	97,667		65			5.000	4.615	MON	401	4,818	06/23/2009	05/15/2039
3620A5-BZ-1	GN 719256 - RMBS			4	1.A	1,404,750	112.6969	1,489,328	1,321,535	1,401,691		3,291			4.500	2.922	MON	4,956	59,469	10/06/2010	07/15/2040
3620A9-P2-1	GN 723241 - RMBS			4	1.A	386,016	113.6555	418,396	368,127	384,468		104			5.000	3.796	MON	1,534	18,406	12/02/2009	10/15/2039
3620A9-PZ-8	GN 723240 - RMBS			4	1.A	222,766	112.1432	240,824	214,746	223,191		515			5.000	3.928	MON	895	10,737	11/03/2009	10/15/2039
3620A9-TN-1	GN 723357 - RMBS			4	1.A	72,254	108.9321	74,571	68,457	72,920		338			5.500	3.755	MON	314	3,765	10/14/2009	09/15/2039
3620A9-ZD-6	GN 723540 - RMBS			4	1.A	1,544,644	113.5524	1,686,968	1,485,630	1,541,267		2,699			5.000	3.977	MON	6,190	74,282	01/22/2010	12/15/2039
3620AA-TX-6	GN 724266 - RMBS			4	1.A	367,337	109.7318	384,609	350,499	370,880		567			5.500	3.915	MON	1,606	19,277	10/06/2009	09/15/2039
3620AC-6M-1	GN 726376 - RMBS			4	1.A	372,687	112.5456	401,201	356,479	373,105		1,673			5.000	3.742	MON	1,485	17,824	11/20/2009	10/15/2039
3620AD-CD-2	GN 726468 - RMBS			4	1.A	426,290	113.5564	461,853	406,717	427,521		1,731			5.000	3.631	MON	1,695	20,336	11/13/2009	11/15/2039
3620AF-4W-4	GN 729037 - RMBS			4	1.A	1,612,769	113.5932	1,756,409	1,546,227	1,619,554		6,967			5.000	3.722	MON	6,443	77,311	03/23/2010	02/15/2040
3620AM-K4-3	GN 733915 - RMBS			4	1.A	1,908,185	113.4296	2,032,345	1,791,723	1,908,846		6,090			4.500	2.807	MON	6,719	80,628	10/07/2010	09/15/2040
3620AR-HA-2	GN 737425 - RMBS			4	1.A	995,772	107.1201	1,062,687	992,052	995,805		515			4.000	3.888	MON	3,307	39,682	12/20/2010	09/15/2040
3620AS-GW-3	GN 738313 - RMBS			4	1.A	325,724	113.1326	346,584	306,352	327,608		1,368			4.500	2.739	MON	1,149	13,786	12/08/2011	05/15/2041
3620C0-2Y-3	GN 745191 - RMBS			4	1.A	120,372	111.0254	125,047	112,629	121,034		1,104			4.500	2.593	MON	422	5,068	01/31/2012	07/15/2040
3620C0-W5-3	GN 745068 - RMBS			4	1.A	728,097	114.0785	782,088	685,570	726,492		3,853			4.500	2.935	MON	2,571	30,851	10/06/2010	06/15/2040
3620C4-SF-8	GN 748518 - RMBS			4	1.A	1,432,141	108.9443	1,495,733	1,372,934	1,426,961		4,099			4.000	2.968	MON	4,576	54,917	10/06/2010	09/15/2040
3620C4-SP-6	GN 748526 - RMBS			4	1.A	4,165,206	108.1429	4,314,922	3,990,019	4,161,309		13,664			4.000	2.870	MON	13,300	159,601	10/06/2010	09/15/2040
36211W-K4-9	GN 525115 - RMBS			4	1.A	27,514	118.3408	32,642	27,583	27,498		(1)			8.250	8.383	MON	190	2,276	05/12/2000	04/15/2030
36225A-UJ-7	GN 780585 - RMBS			4	1.A	23,329	111.2358	25,570	22,987	23,012		(14)			8.250	8.120	MON	158	1,896	07/27/2000	06/15/2027
3622A2-CS-9	GN 783681 - RMBS			4	1.A	1,427,943	108.2763	1,452,611	1,341,579	1,418,239		7,395			3.000	1.590	MON	3,354	40,247	11/02/2012	10/15/2042
36295P-YT-3	GN 676722 - RMBS			4	1.A	251,892	113.9242	273,668	240,219	251,779		1,226			5.500	4.149	MON	1,101	13,212	09/16/2009	02/15/2038
36296D-LC-0	GN 688023 - RMBS			4	1.A	124,760	109.4297	133,014	121,552	124,359		35			6.000	5.344	MON	608	7,293	12/19/2008	10/15/2038
36296G-6G-1	GN 691271 - RMBS			4	1.A	147,898	115.2376	169,771	147,322	147,759		(4)			6.000	5.917	MON	737	8,839	07/21/2008	07/15/2038
36296Q-3N-7	GN 698405 - RMBS			4	1.A	230,785	113.6016	255,976	225,327	230,535		384			5.000	4.354	MON	939	11,266	08/18/2009	07/15/2039
36296Q-H9-3	GN 697856 - RMBS			4	1.A	110,841	108.9851	115,202	105,705	110,715		(106)			5.500	4.166	MON	484	5,814	09/16/2009	02/15/2039
36296R-UT-2	GN 699094 - RMBS			4	1.A	56,207	107.1357	58,340	54,454	55,696		(87)			6.500	5.848	MON	295	3,540	09/18/2008	09/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36296X-HC-1	GN 704127 - RMBS			4	1.A	30,748	108.9332	32,460	29,798	30,722		61			5.500	4.622	MON	137	1,639	01/21/2009	01/15/2039
36297A-KW-2	GN 706009 - RMBS			4	1.A	63,617	108.7908	67,194	61,764	63,511		277			5.500	4.709	MON	283	3,397	02/10/2009	01/15/2039
36297C-YC-7	GN 708207 - RMBS			4	1.A	44,724	108.8958	47,485	43,606	44,961		67			5.500	4.643	MON	200	2,398	02/06/2009	02/15/2039
38373Q-PY-1	GNR 2003-41 BX - CMO/RMBS			4	1.A	572,296	107.6280	566,131	526,007	524,670		(5)			4.500	4.547	MON	1,973	23,670	05/16/2003	05/20/2033
38373S-LY-1	GNR 0312D OZ - CMO/RMBS			4	1.A	923,254	111.0701	1,213,190	1,092,275	1,094,547		236			5.250	5.168	MON	4,779	57,344	06/12/2003	02/20/2033
38373V-P9-5	GNR 0284 PH - CMO/RMBS			4	1.A	95,651	112.7057	102,335	90,799	92,261		100			6.000	5.499	MON	454	5,448	02/17/2005	11/16/2032
38373Y-D9-2	GNR 2003-04 MZ - CMO/RMBS			4	1.A	688,591	112.2446	846,069	753,772	746,103		(148)			5.500	5.791	MON	3,455	41,457	03/05/2003	01/20/2033
38374L-5H-0	GNR 2005-060 WZ - CMO/RMBS			4	1.A	647,207	113.3320	739,468	652,479	649,105		(70)			5.500	5.629	MON	2,991	35,886	09/20/2005	09/20/2035
38375C-PA-2	GNR 2012-047 VB - CMO/RMBS			4	1.A	824,990	100.1456	755,691	754,593	754,684		(9,937)			3.500	2.061	MON	2,201	26,411	05/31/2017	11/20/2028
38376E-TR-6	GNR 2009-110 CY - CMO/RMBS			4	1.A	1,167,846	102.7758	1,131,207	1,100,655	1,093,666		1,455			4.000	4.505	MON	3,669	44,027	02/25/2010	11/16/2024
38376P-TU-4	GNR 2009-125 MP - CMO/RMBS			4	1.A	527,089	102.9175	518,656	503,953	500,485		744			4.000	4.529	MON	1,680	20,158	02/16/2010	12/16/2024
38376W-4G-7	GNR 2010-033 PD - CMO/RMBS			4	1.A	126,740	100.4381	126,943	126,390	126,107		(48)			4.500	4.472	MON	474	5,688	05/07/2010	06/20/2039
38377L-CF-3	GNR 2010-116 PV - CMO/RMBS			4	1.A	723,508	100.9625	722,345	715,459	714,424		(612)			4.000	3.852	MON	2,385	28,618	11/19/2010	12/20/2039
38377M-RA-6	GNR 2010-144 BC - CMO/RMBS			4	1.A	1,559,707	100.4598	1,594,753	1,587,454	1,584,021		1,799			4.000	4.254	MON	5,292	63,498	01/13/2011	09/16/2039
38377Q-HF-7	GNR 2011-018 ZE - CMO/RMBS			4	1.A	8,877,622	107.5059	10,673,895	9,928,657	9,440,058		(108,395)			4.000	5.099	MON	33,096	397,146	02/07/2011	11/16/2040
38377R-X7-5	GNR 2010-165 HB - CMO/RMBS			4	1.A	2,537,281	103.3098	2,531,091	2,450,000	2,460,618		(8,559)			3.500	3.136	MON	7,146	85,750	08/26/2011	12/16/2025
38377X-5D-0	GNR 2012-136 MW - CMO/RMBS			4	1.A	2,855,421	100.0364	3,470,263	3,469,000	3,209,252		23,410			2.000	3.612	MON	5,782	69,380	08/29/2013	06/20/2041
38378D-DJ-1	GNR 2012-016 VD - CMO/RMBS			4	1.A	896,335	100.6358	822,836	817,637	819,371		(12,183)			3.500	2.114	MON	2,385	28,617	07/31/2012	09/20/2028
38378M-XD-2	GNR 2013-067 TV - CMO/RMBS			4	1.A	3,809,730	104.8296	3,871,824	3,693,444	3,742,189		(6,849)			3.000	2.651	MON	9,234	110,803	04/16/2015	02/20/2042
38378T-TU-4	GNR 2013-091 BC - CMO/RMBS			4	1.A	1,894,047	103.4648	2,104,347	2,033,876	1,983,575		10,284			2.500	3.207	MON	4,237	50,847	06/11/2013	06/20/2028
38378W-UE-1	GNR 2013-124 AY - CMO/RMBS			4	1.A	2,495,333	105.6436	2,886,964	2,732,740	2,637,226		19,836			3.000	3.909	MON	6,832	81,982	09/04/2013	08/20/2028
38379E-N3-2	GNR 2014-140 VM - CMO/RMBS			4	1.A	2,651,113	103.1135	2,506,503	2,430,819	2,456,777		(13,516)			4.000	2.392	MON	8,103	97,233	10/21/2014	12/20/2040
38379G-MC-8	GNR 2014-142 AV - CMO/RMBS			4	1.A	1,507,645	100.6506	1,433,251	1,423,986	1,425,342		(23,234)			3.500	2.417	MON	4,153	49,840	12/11/2014	07/20/2033
38379P-Q3-4	GNR 2015-084 CP - CMO/RMBS			4	1.A	4,992,260	105.3492	4,985,122	4,732,000	4,891,110		(14,616)			3.000	2.521	MON	11,830	141,960	08/19/2016	03/20/2045
38379Q-JW-6	GNR 2015-131 VB - CMO/RMBS			4	1.A	5,112,921	102.5659	4,992,909	4,868,000	4,905,675		(66,859)			3.500	2.605	MON	14,198	170,380	01/14/2016	07/20/2034
38379Q-NP-6	GNR 2015-138 VB - CMO/RMBS			4	1.A	3,783,798	103.8249	3,791,670	3,651,984	3,688,084		(33,096)			3.500	2.988	MON	10,652	127,820	12/08/2015	04/20/2032
38379V-QW-7	GNR 2016-023 AC - CMO/RMBS			4	1.A	6,473,918	107.2921	6,698,978	6,243,682	6,442,840		(16,302)			3.000	2.689	MON	15,609	187,310	10/23/2019	02/20/2046
38382E-MW-4	GNR 2020-055 MW - CMO/RMBS			4	1.A	4,161,250	96.9406	3,877,623	4,000,000	4,151,309		(3,705)			2.000	1.761	MON	6,667	80,000	07/27/2020	04/20/2050
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						102,851,800	XXX	108,339,177	102,394,209	103,037,868		(195,874)			XXX	XXX	XXX	295,805	3,549,665	XXX	XXX
38378N-TD-5	GNR 2014-014 VB - CMBS			4	1.A	5,466,699	106.0970	5,835,335	5,500,000	5,477,363		3,535			3.641	3.744	MON	16,686	200,279	01/07/2014	11/16/2027
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						5,466,699	XXX	5,835,335	5,500,000	5,477,363		3,535			XXX	XXX	XXX	16,686	200,279	XXX	XXX
0599999. Total - U.S. Government Bonds						122,718,570	XXX	128,899,356	122,394,209	122,975,282		(178,762)			XXX	XXX	XXX	372,605	3,981,319	XXX	XXX
44881H-EU-4	HYDRO-QUEBEC		C		1.D FE	1,105,345	120.7538	1,195,463	990,000	1,016,468		(8,173)			8.400	7.450	MS	21,483	83,160	06/04/1999	03/28/2025
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						1,105,345	XXX	1,195,463	990,000	1,016,468		(8,173)			XXX	XXX	XXX	21,483	83,160	XXX	XXX
1099999. Total - All Other Government Bonds						1,105,345	XXX	1,195,463	990,000	1,016,468		(8,173)			XXX	XXX	XXX	21,483	83,160	XXX	XXX
68607L-XQ-5	OREGON ST			1	1.B FE	1,000,000	117.4000	1,174,000	1,000,000	1,000,000					5.892	5.891	JD	4,910	58,920	10/28/2003	06/01/2027
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,000,000	XXX	1,174,000	1,000,000	1,000,000					XXX	XXX	XXX	4,910	58,920	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						1,000,000	XXX	1,174,000	1,000,000	1,000,000					XXX	XXX	XXX	4,910	58,920	XXX	XXX
108151-VU-2	BRIDGEPORT				1.F FE	4,525,231	123.3340	4,477,024	3,630,000	4,503,586		(21,644)			7.640	4.096	JJ	140,296		10/01/2021	01/15/2030
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						4,525,231	XXX	4,477,024	3,630,000	4,503,586		(21,644)			XXX	XXX	XXX	140,296		XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						4,525,231	XXX	4,477,024	3,630,000	4,503,586		(21,644)			XXX	XXX	XXX	140,296		XXX	XXX
45189F-AQ-7	ILLINOIS DEV FIN AUTH REV			2	2.B FE	2,514,405	100.1870	2,504,675	2,500,000	2,497,205		364			6.000	6.021	MS	50,000	150,000	12/18/2007	03/01/2028
03255L-KE-8	ANAHEIM CALIF PUB FING AUTH LEASE REV			1	1.F FE	4,345,000	100.2133	4,354,269	4,345,000	4,345,000					2.571	2.571	JJ	4,965		12/02/2021	07/01/2030
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION				1.C FE	528,362	112.8920	598,328	530,000	529,520		95			5.700	5.724	MN	5,035	31,270	12/10/2003	05/01/2026
79467B-DW-2	SALES TAX SECURITIZATION CORP ILL				1.D FE	7,000,000	100.9149	7,064,043	7,000,000	7,000,000					3.118	3.118	JJ	5,457		12/09/2021	01/01/2036
837151-XF-1	SOUTH CAROLINA ST PUB SVC AUTH REV			1	1.F FE	2,445,000	100.6040	2,459,768	2,445,000	2,445,000					1.852	1.852	JD	3,773	45,281	10/28/2020	12/01/2026
83755V-R4-8	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R			1	1.E FE	14,650,000	100.8730	14,777,895	14,650,000	14,650,000					2.790	2.790	MN	34,061		11/19/2021	11/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						31,482,767	XXX	31,758,977	31,470,000	31,466,725		459			XXX	XXX	XXX	103,291	226,551	XXX	XXX
31283G-EH-6	FH G00136 - RMBS			4	1.A	70	100.7149	69	69	69					8.000	7.903	MON		6	03/03/2000	04/01/2023
31283H-K2-0	FH G01213 - RMBS			4	1.A	8,114	117.5725	9,841	8,370	8,208		5			6.000	6.732	MON	42	502	04/27/2001	03/01/2031
31283H-QB-4	FH G01350 - RMBS			4	1.A	65,646	113.0458	77,064	68,170	66,902		26			5.500	6.143	MON	312	3,749	05/31/2002	12/01/2031
31288G-SK-9	FH C77722 - RMBS			4	1.A	262,768	111.7695	265,930	237,927	237,155		23			5.000	5.097	MON	991	11,896	02/20/2003	03/01/2033
3128LX-UH-1	FH G02384 - RMBS			4	1.A	85,469	118.7857	101,271	85,255	85,419		26			6.000	5.953	MON	426	5,115	09/20/2007	11/01/2036
3128QJ-S3-1	FH 1G1438 - RMBS			4	1.A	26,191	104.3074	27,458	26,324	24,722		(79)			2.160	3.461	MON	95	640	07/17/2007	01/01/2037
312912-AN-8	FHR 1367 K - CMO/RMBS			4	1.A	1,644	101.2406	1,698	1,678	1,672		2			5.500	5.896	MON	8	92	09/28/2001	09/15/2022
312915-5A-5	FHR 1522 HZ - CMO/RMBS			4	1.A	10,148	102.9876	9,174	8,908	8,847		23			6.500	7.339	MON	48	579	06/04/1999	05/15/2023
31292G-Z6-6	FH C00765 - RMBS			4	1.A	10,732	107.0555	11,684	10,914	10,797		2			7.000	7.457	MON	64	764	11/10/2000	05/01/2029
31292G-ZZ-2	FH C00760 - RMBS			4	1.A	4,499	113.1104	5,177	4,577	4,532		1			6.500	6.897	MON	25	297	12/19/2000	05/01/2029
31292H-2F-0	FH C01674 - RMBS			4	1.A	117,377	116.2378	135,610	116,666	117,101		37			5.500	5.376	MON	535	6,417	11/03/2003	11/01/2033
31292H-4J-0	FH C01725 - RMBS			4	1.A	121,046	116.2477	140,188	120,594	120,847		26			5.500	5.428	MON	553	6,633	12/03/2003	12/01/2033
31292H-7H-1	FH C01796 - RMBS			4	1.A	183,441	112.0001	204,750	182,813	183,216		18			5.000	4.923	MON	762	9,141	03/29/2004	03/01/2034
31292H-AK-0	FH C00910 - RMBS			4	1.A	1,353	114.2688	1,566	1,371	1,357		1			7.500	7.896	MON	9	103	06/15/2000	01/01/2030
31292H-JG-0	FH C01163 - RMBS			4	1.A	19,318	118.0075	23,392	19,822	19,479		6			6.000	6.631	MON	99	1,189	03/28/2001	03/01/2031
31292H-JR-6	FH C01172 - RMBS			4	1.A	10,906	115.2451	10,551	9,155	9,105					6.500	6.697	MON	50	595	04/27/2001	05/01/2031
31292H-JU-9	FH C01175 - RMBS			4	1.A	6,316	111.0725	6,934	6,242	6,281		1			7.000	6.766	MON	36	437	06/04/2001	05/01/2031
31292H-LQ-5	FH C01235 - RMBS			4	1.A	28,366	116.3452	33,614	28,892	28,493		(7)			6.000	6.497	MON	144	1,734	08/27/2001	08/01/2031
31292H-MU-5	FH C01271 - RMBS			4	1.A	43,800	118.1064	51,286	43,423	43,658		2			6.500	6.304	MON	235	2,823	01/31/2002	12/01/2031
31292H-NB-6	FH C01286 - RMBS			4	1.A	43,698	116.3035	51,360	44,160	43,818		(3)			6.000	6.264	MON	221	2,650	02/26/2002	01/01/2032
31292H-NE-0	FH C01289 - RMBS			4	1.A	54,658	113.5198	62,482	55,040	54,739		(14)			5.500	5.677	MON	252	3,027	08/28/2002	12/01/2031
31292H-P9-9	FH C01348 - RMBS			4	1.A	151,793	113.3666	177,054	156,178	152,988		(162)			5.500	6.196	MON	716	8,590	07/26/2002	03/01/2032
31292H-X4-1	FH C01599 - RMBS			4	1.A	294,595	116.2956	344,404	296,145	294,827		(16)			5.500	5.635	MON	1,357	16,288	08/22/2003	08/01/2033
31292H-X8-2	FH C01603 - RMBS			4	1.A	150,765	109.7094	166,026	151,332	150,835		(8)			4.500	4.591	MON	568	6,810	06/26/2003	06/01/2033
31292H-YA-6	FH C01605 - RMBS			4	1.A	215,370	109.6868	216,829	197,680	188,428		(457)			4.500	6.043	MON	741	8,896	10/16/2003	07/01/2033
31292J-BH-2	FH C01840 - RMBS			4	1.A	146,139	113.6463	167,548	147,429	146,346		(49)			5.500	5.723	MON	676	8,109	06/23/2004	05/01/2034
31293V-HK-1	FH C30234 - RMBS			4	1.A	5,276	110.7934	5,933	5,355	5,323		2			6.500	6.730	MON	29	348	12/18/2000	08/01/2029
31293W-05-2	FH C31376 - RMBS			4	1.A	4,986	115.0074	5,954	5,177	5,112		5			7.000	7.525	MON	30	362	03/03/2000	09/01/2029
31294B-5X-9	FH C35362 - RMBS			4	1.A	12,580	112.1877	12,428	11,078	10,585		8			7.000	8.892	MON	65	775	05/11/2000	01/01/2030
31294D-PD-7	FH C36720 - RMBS			4	1.A	10,349	111.6657	11,945	10,697	10,549		16			7.500	8.159	MON	67	802	05/11/2000	03/01/2030
31294F-QB-5	FH C38550 - RMBS			4	1.A	4,087	112.7023	4,761	4,225	4,174		4			7.500	8.011	MON	26	317	05/11/2000	05/01/2030
31296J-WA-0	FH A10641 - RMBS			4	1.A	200,446	109.6763	218,714	199,417	199,978		3			4.500	4.396	MON	748	8,974	06/24/2003	06/01/2033
31296L-PK-1	FH A12226 - RMBS			4	1.A	205,687	112.0985	232,374	207,295	206,199		36			5.000	5.160	MON	864	10,365	12/23/2003	08/01/2033
31296P-FL-1	FH A14671 - RMBS			4	1.A	44,131	109.7280	49,045	44,697	44,314		(10)			5.000	5.263	MON	186	2,235	12/30/2003	10/01/2033
31298H-F9-4	FH C48292 - RMBS			4	1.A	6,275	115.4053	6,475	5,611	5,558		4			6.000	6.452	MON	28	337	03/01/2001	03/01/2031
3132HR-FY-1	FH Q14683 - RMBS			4	1.A	3,014,744	104.0660	3,220,734	3,094,897	3,022,962		(7,833)			2.500	3.004	MON	6,448	77,372	05/15/2015	01/01/2043
3132L5-A3-7	FH V80026 - RMBS			4	1.A	3,103,559	105.1905	3,139,020	2,984,129	3,095,580		22,429			3.000	2.243	MON	7,460	89,524	05/06/2013	04/01/2043
3133T0-J7-0	FHR 1578 K - CMO/RMBS			4	1.A	8,068	103.5588	8,309	8,024	8,007		(2)			6.900	6.906	MON	46	554	11/09/1999	09/15/2023
3133T8-XJ-1	FHR 1941 E - CMO/RMBS			4	1.A	10,868	110.5417	12,364	11,185	11,085		(4)			7.500	7.948	MON	70	839	03/18/1997	02/15/2027
3133TG-U4-9	FHR 2091B ZC - CMO/RMBS			4	1.A	327,378	109.8240	368,905	335,906	332,464		55			6.000	6.413	MON	1,680	20,154	12/18/2007	11/15/2028
31359B-6U-6	FNR 1993-149 M - CMO/RMBS			4	1.A	8,337	103.6690	8,676	8,369	8,332		(1)			7.000	7.057	MON	49	586	04/11/2002	08/25/2023
31359B-P4-3	FNR 93133 KZ - CMO/RMBS			4	1.A	14,606	103.7088	15,347	14,798	14,689		18			7.000	7.494	MON	86	1,036	08/06/1993	08/25/2023
31359F-DA-3	FNR 1993-202 J - CMO/RMBS			4	1.A	15,877	103.4664	16,698	16,139	16,050		8			6.500	6.742	MON	87	1,049	02/04/1998	11/25/2023
31359U-YS-8	FNR 1998-58 ZB - CMO/RMBS			4	1.A	57,525	107.7368	60,881	56,509	56,780		(8)			6.000	5.647	MON	283	3,391	01/27/2003	10/25/2028
31368H-NN-9	FN 190397 - RMBS			4	1.A	4,152,913	112.2347	4,553,224	4,056,879	4,153,334		14,349			5.000	4.374	MON	16,904	202,844	08/27/2009	09/01/2039
3136A0-GV-3	FNR 2011-75 DB - CMO/RMBS			4	1.A	5,804,877	102.8162	6,650,950	6,468,779	6,321,454		10,976			3.000	4.420	MON	16,172	194,063	07/07/2011	08/25/2026
3136A1-CZ-6	FNR 2011-104 B - CMO/RMBS			4	1.A	3,334,219	101.9720	3,492,747	3,425,201	3,404,398		8,625			3.000	3.287	MON	8,563	102,756	08/26/2011	10/25/2026
3136A2-WH-2	FNR 2011-126 JB - CMO/RMBS			4	1.A	487,969	99.3950	496,975	500,000	492,113		856			2.500	2.727	MON	1,042	12,500	10/18/2016	12/25/2041
3136A3-HL-8	FNR 2011-137 CB - CMO/RMBS			4	1.A	6,553,990	103.2998	6,747,068	6,531,538	6,526,100		(524)			3.000	2.957	MON	16,329	195,946	12/15/2011	01/25/2027
3136A3-Z7-9	FNR 2012-3 KB - CMO/RMBS			4	1.A	2,029,985	104.1678	2,111,291	2,026,818	2,024,643		(616)			3.000	2.984	MON	5,067	60,805	01/18/2012	02/25/2027
3136A4-V9-7	FNR 2012-32 DV - CMO/RMBS			4	1.A	4,881,882	102.0841	5,341,462	5,232,413	5,152,587		29,302			2.500	3.219	MON	10,901	130,810	03/14/2012	04/25/2027
3136A5-CH-7	FNR 2012-40 MY - CMO/RMBS			4	1.A	3,128,555	111.9953	3,359,858	3,000,000	3,092,045		(5,670)			3.500	3.135	MON	8,750	105,000	05/31/2017	04/25/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136A5-R6-5	FNR 2012-49 PW - CMO/RMBS			4	1.A	504,219	110.0695	550,347	500,000	502,035		(428)			3.500	3.407	MON	1,458	17,500	02/23/2017	05/25/2042
3136A6-W2-6	FNR 2012-75 KE - CMO/RMBS			4	1.A	1,052,813	114.4574	1,144,574	1,000,000	1,038,285		(2,781)			4.000	3.559	MON	3,333	40,000	02/02/2017	07/25/2042
3136A7-3C-4	FNR 2012-97 JM - CMO/RMBS			4	1.A	1,040,357	105.4481	1,044,796	990,816	1,007,392		(3,543)			3.000	2.560	MON	2,477	29,724	09/04/2012	09/25/2027
3136A7-FW-7	FNR 2012-70 BW - CMO/RMBS			4	1.A	3,977,041	100.7206	4,438,447	4,406,694	4,263,444		31,392			1.750	2.636	MON	6,426	77,117	06/15/2012	06/25/2027
3136A7-GM-8	FNR 2012-70 DW - CMO/RMBS			4	1.A	6,469,942	105.0038	6,526,507	6,215,495	6,292,033		(18,021)			3.000	2.631	MON	15,539	186,465	08/23/2012	07/25/2027
3136AB-MY-6	FNR 2012-148 VB - CMO/RMBS			4	1.A	2,604,875	101.1967	2,631,114	2,600,000	2,595,955		(2,596)			3.000	2.949	MON	6,500	78,000	11/30/2015	12/25/2032
3136AC-MM-0	FNR 2013-19 UY - CMO/RMBS			4	1.A	589,697	101.1622	657,554	650,000	607,693		3,930			2.500	3.364	MON	1,354	16,250	03/01/2017	03/25/2043
3136AC-NK-3	FNR 2013-19 KV - CMO/RMBS			4	1.A	2,315,000	106.7509	2,509,713	2,351,000	2,331,314		2,473			3.000	3.146	MON	5,878	70,530	10/08/2014	12/25/2031
3136AC-TQ-4	FNR 2013-20 KZ - CMO/RMBS			4	1.A	3,513,198	106.7773	3,910,968	3,662,733	3,565,546		12,872			3.000	3.347	MON	9,157	108,117	03/01/2017	03/25/2043
3136AD-TT-6	FNR 2013-35 LP - CMO/RMBS			4	1.A	9,840,333	102.1303	10,282,474	10,068,000	9,965,217		19,154			3.000	3.242	MON	25,170	302,040	09/10/2014	01/25/2043
3136AD-XB-0	FNR 2013-26 BV - CMO/RMBS			4	1.A	3,322,367	102.4397	3,641,243	3,554,522	3,506,724		46,085			3.500	4.510	MON	10,367	124,408	09/13/2013	02/25/2032
3136AE-5F-0	FNR 2013-74 VB - CMO/RMBS			4	1.A	14,903,576	101.6390	16,387,115	16,122,868	15,917,314		239,324			3.000	4.215	MON	40,307	483,686	10/03/2013	03/25/2038
3136AE-EW-3	FNR 2013-53 VB - CMO/RMBS			4	1.A	2,571,841	100.9970	2,885,089	2,856,609	2,821,631		57,279			3.000	4.816	MON	7,142	85,698	12/02/2013	12/25/2037
3136AE-G5-0	FNR 2013-59 PY - CMO/RMBS			4	1.A	998,125	103.1232	1,031,232	1,000,000	998,160		14			2.500	2.515	MON	2,083	25,000	09/26/2019	06/25/2043
3136AE-S3-2	FNR 2013-52 BC - CMO/RMBS			4	1.A	1,931,250	102.1755	2,043,510	2,000,000	1,954,673		5,404			3.000	3.365	MON	5,000	60,000	02/23/2017	06/25/2043
3136AF-AZ-7	FNR 2013-79 VB - CMO/RMBS			4	1.A	8,696,514	100.7730	9,359,690	9,287,891	9,229,346		122,619			3.500	4.633	MON	27,090	325,076	09/10/2013	01/25/2032
3136AF-EQ-3	FNR 2013-67 VL - CMO/RMBS			4	1.A	3,517,253	100.4419	3,761,576	3,745,026	3,727,667		59,069			3.000	4.119	MON	9,363	112,351	04/01/2014	04/25/2032
3136AF-PB-4	FNR 2013-75 QL - CMO/RMBS			4	1.A	14,346,570	104.1091	16,103,593	15,468,000	14,982,798		91,884			3.000	3.744	MON	38,670	464,040	01/13/2014	04/25/2043
3136AF-T5-3	FNR 2013-83 VN - CMO/RMBS			4	1.A	2,009,983	100.9159	1,924,356	1,906,891	1,910,449		(24,166)			3.500	2.445	MON	5,562	66,741	06/01/2015	07/25/2033
3136AF-XR-0	FNR 2013-87 KZ - CMO/RMBS			4	1.A	4,162,185	106.3279	4,245,962	3,993,274	4,121,458		(20,630)			3.000	2.502	MON	9,983	117,874	02/05/2020	08/25/2043
3136AG-BW-1	FNR 2013-95 PN - CMO/RMBS			4	1.A	2,279,593	103.8872	2,528,613	2,434,000	2,390,386		22,954			3.000	3.822	MON	6,085	73,020	11/19/2013	01/25/2043
3136AG-HZ-8	FNR 2013-94 GP - CMO/RMBS			4	1.A	5,703,352	104.5575	6,375,712	6,097,804	5,960,769		45,015			3.000	3.750	MON	15,245	182,934	11/19/2013	03/25/2043
3136AG-MM-1	FNR 2013-108 GU - CMO/RMBS			4	1.A	2,041,250	104.0341	2,080,683	2,000,000	2,018,298		(5,855)			3.000	2.742	MON	5,000	60,000	11/10/2016	10/25/2033
3136AG-YP-1	FNR 2013-101 VB - CMO/RMBS			4	1.A	7,971,513	102.3098	8,000,624	7,820,000	7,840,550		(25,757)			3.000	2.713	MON	19,550	234,600	02/20/2015	09/25/2033
3136AH-3K-4	FNR 2014-7 VB - CMO/RMBS			4	1.A	9,396,147	101.3310	9,412,380	9,288,746	9,280,499		(27,439)			3.500	3.287	MON	27,092	325,106	07/31/2014	06/25/2034
3136AH-F6-2	FNR 2013-130 QV - CMO/RMBS			4	1.A	1,286,243	100.5244	1,296,229	1,289,467	1,286,862		198			3.000	3.030	MON	3,224	38,684	12/11/2014	10/25/2032
3136AH-YC-8	FNR 2013-129 WQ - CMO/RMBS			4	1.A	9,786,822	102.9838	11,154,177	10,830,998	10,471,689		91,825			2.500	3.617	MON	22,565	270,775	04/08/2014	01/25/2029
3136AH-YF-1	FNR 2013-135 CY - CMO/RMBS			4	1.A	3,790,887	104.5684	4,210,447	4,026,500	3,940,097		20,718			3.000	3.659	MON	10,066	120,795	01/24/2014	01/25/2029
3136AH-ZZ-6	FNR 2013-130 CV - CMO/RMBS			4	1.A	1,109,219	111.9497	1,119,497	1,000,000	1,062,643		(9,571)			4.000	2.942	MON	3,333	40,000	04/26/2016	12/25/2032
3136AJ-6H-4	FNR 2014-27 DY - CMO/RMBS			4	1.A	604,500	103.1762	619,057	600,000	601,111		(495)			2.500	2.413	MON	1,250	15,000	01/28/2015	05/25/2029
3136AJ-AG-1	FNR 2014-1 DU - CMO/RMBS			4	1.A	4,161,983	103.0069	4,255,214	4,131,000	4,137,894		(3,282)			2.500	2.411	MON	8,606	103,275	01/28/2015	02/25/2029
3136AJ-C5-3	FNR 2014-26 VB - CMO/RMBS			4	1.A	7,496,685	101.0488	8,148,579	8,064,000	7,985,060		131,476			3.000	4.250	MON	20,160	241,920	04/30/2014	05/25/2034
3136AJ-F4-3	FNR 2014-26 HM - CMO/RMBS			4	1.A	1,585,313	106.0665	1,590,998	1,500,000	1,528,539		(8,707)			3.500	2.831	MON	4,375	52,500	12/23/2014	05/25/2029
3136AJ-UF-1	FNR 2014-20 TY - CMO/RMBS			4	1.A	2,721,258	103.3080	2,790,348	2,701,000	2,706,505		(2,056)			2.500	2.416	MON	5,627	67,525	01/28/2015	04/25/2029
3136AJ-WA-0	FNR 2014-16 DB - CMO/RMBS			4	1.A	3,025,393	103.3844	3,517,450	3,402,304	3,249,247		27,942			2.500	3.686	MON	7,088	85,058	04/01/2014	04/25/2029
3136AK-5S-8	FNR 2014-67 VD - CMO/RMBS			4	1.A	2,599,017	103.0420	2,602,840	2,526,000	2,536,908		(19,351)			3.000	2.458	MON	6,315	75,780	04/04/2016	03/25/2037
3136AK-HW-6	FNR 2014-37 BV - CMO/RMBS			4	1.A	4,666,408	101.5894	5,246,357	5,164,276	5,068,040		76,302			2.500	4.207	MON	10,759	129,107	07/15/2014	11/25/2038
3136AK-T8-6	FNR 2014-55 VP - CMO/RMBS			4	1.A	7,001,968	101.5879	6,827,262	6,720,545	6,741,586		(57,887)			3.500	2.748	MON	19,602	235,219	12/05/2014	10/25/2036
3136AL-BZ-3	FNR 2014-63 VB - CMO/RMBS			4	1.A	2,199,313	101.9352	2,242,575	2,200,000	2,196,202		(1,031)			3.000	2.988	MON	5,500	66,000	08/25/2015	12/25/2037
3136AL-DU-2	FNR 2014-60 VE - CMO/RMBS			4	1.A	12,699,173	103.1068	13,126,530	12,731,000	12,703,348		1,386			3.000	3.026	MON	31,828	381,930	09/01/2015	07/25/2033
3136AL-L3-3	FNR 2014-82 LZ - CMO/RMBS			4	1.A	3,631,035	104.6402	3,590,328	3,431,116	3,570,980		(33,304)			3.000	2.058	MON	8,578	101,280	04/08/2020	12/25/2044
3136AM-4Q-9	FNR 2015-23 AV - CMO/RMBS			4	1.A	6,443,137	103.5366	6,534,196	6,311,000	6,346,311		(26,578)			3.500	3.197	MON	18,407	220,885	06/23/2015	10/25/2033
3136AM-VP-1	FNR 2015-6 AC - CMO/RMBS			4	1.A	1,025,703	100.8072	1,056,095	1,047,638	1,031,267		(557)			2.250	2.763	MON	1,964	23,572	12/22/2016	08/25/2034
3136AN-AK-3	FNR 2015-16 NY - CMO/RMBS			4	1.A	1,879,682	108.0118	1,965,181	1,819,414	1,859,951		(1,687)			3.500	3.176	MON	5,307	63,679	08/22/2017	01/25/2045
3136AN-YY-7	FNR 2015-41 AY - CMO/RMBS			4	1.A	372,714	105.7844	383,721	362,739	368,939		(532)			3.000	2.746	MON	907	10,882	09/23/2016	06/25/2035
3136AP-6D-9	FNR 2015-66 VD - CMO/RMBS			4	1.A	2,432,010	104.3789	2,451,552	2,348,704	2,379,666		(17,921)			3.500	3.020	MON	6,850	82,205	11/30/2015	08/25/2032
3136AP-HA-3	FNR 2015-52 DV - CMO/RMBS			4	1.A	3,123,897	102.5261	3,150,626	3,073,000	3,080,080		(13,236)			3.000	2.688	MON	7,683	92,190	03/28/2016	09/25/2038
3136AR-NG-9	FNR 2016-14 VB - CMO/RMBS			4	1.A	4,894,015	103.6661	4,963,532	4,788,000	4,818,782		(16,990)			3.000	2.688	MON	11,970	143,640	05/08/2019	08/25/2034
3136AR-S2-5	FNR 2016-25 VD - CMO/RMBS			4	1.A	300,535	104.6509	291,976	279,000	288,844		(3,990)			3.500	2.554	MON	814	9,765	05/09/2016	05/25/2036
3136AS-3M-6	FNR 2016-44 VD - CMO/RMBS			4	1.A	1,194,052	103.4279	1,151,835	1,113,660	1,154,807		(7,281)			3.000	1.682	MON	2,784	33,410	06/28/2016	11/25/2027
3136AS-3N-4	FNR 2016-44 DV - CMO/RMBS			4	1.A	1,200,938	105.3760	1,185,480	1,125,000	1,172,872		(5,214)			3.000	2.433	MON	2,813	33,750	06/28/2016	12/25/2034
3136AS-EE-2	FNR 2016-24 KC - CMO/RMBS			4	1.A	1,618,834	107.8498	1,748,094	1,620,860	1,618,533		(70)			3.000	3.013	MON	4,052	48,626	08/22/2017	05/25/2036
3136AS-JH-0	FNR 2016-31 TM - CMO/RMBS			4	1.A	1,597,742	106.6694	1,655,509	1,552,000	1,583,605		(3,163)			3.000	2.701	MON	3,880	46,560	11/01/2019	12/25/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136AS-XG-6	FNR 2016-43 GV - CMO/RMBS			4	1.A	2,799,662	103.3239	2,737,050	2,649,000	2,692,373		(32,003)			3.000	2.074	MON	6,623	79,470	07/01/2016	09/25/2039
3136AU-C5-8	FNR 2016-99 TW - CMO/RMBS			4	1.A	2,622,347	111.5570	2,904,534	2,603,633	2,614,404		(1,436)			3.500	3.435	MON	7,594	91,127	12/15/2016	01/25/2037
3136AU-DQ-1	FNR 2016-83 PE - CMO/RMBS			4	1.A	2,855,857	101.7084	2,826,476	2,779,000	2,847,967		(4,195)			2.500	2.287	MON	5,790	69,475	03/18/2020	11/25/2046
3136AV-C8-0	FNR 2017-16 LM - CMO/RMBS			4	1.A	1,981,843	103.1637	2,084,938	2,021,000	1,999,783		8,482			3.000	3.278	MON	5,053	60,630	10/26/2017	02/25/2045
3136AV-SE-0	FNR 2017-11 VJ - CMO/RMBS			4	1.A	1,697,777	100.1482	1,746,971	1,744,385	1,739,218		15,601			3.000	3.676	MON	4,361	52,332	03/29/2017	03/25/2037
3136AV-W5-4	FNR 2017-22 BD - CMO/RMBS			4	1.A	1,087,125	102.9212	1,070,380	1,040,000	1,049,319		(13,182)			3.500	2.587	MON	3,033	36,400	05/31/2017	07/25/2041
3136AW-DW-4	FNR 2017-26 CH - CMO/RMBS			4	1.A	2,716,260	103.9569	2,701,839	2,599,000	2,638,358		(24,558)			3.500	2.736	MON	7,580	90,965	05/31/2017	07/25/2044
3136AW-W4-5	FNR 2017-42 HL - CMO/RMBS			4	1.A	617,313	106.7532	645,857	605,000	615,102		(972)			3.000	2.786	MON	1,513	18,150	11/15/2019	06/25/2047
3136AW-Z3-4	FNR 2017-51 DB - CMO/RMBS			4	1.A	3,036,585	109.8625	3,035,160	2,762,690	3,008,389		(13,863)			3.000	2.229	MON	6,907	82,881	03/11/2020	02/25/2047
3136AW-ZD-2	FNR 2017-44 VB - CMO/RMBS			4	1.A	3,691,097	104.4811	3,705,945	3,547,000	3,600,070		(29,576)			3.500	2.815	MON	10,345	124,145	08/23/2017	10/25/2037
3136AX-D5-1	FNR 2017-69 GT - CMO/RMBS			4	1.A	4,811,607	104.9171	5,130,769	4,890,310	4,839,597		11,264			3.000	3.195	MON	12,226	146,709	10/06/2017	05/25/2046
3136AX-DQ-5	FNR 2017-54 OV - CMO/RMBS			4	1.A	1,939,771	103.3134	2,021,734	1,956,894	1,944,922		2,552			3.000	3.097	MON	4,892	58,707	08/02/2017	07/25/2037
3136AX-FF-7	FNR 2017-54 PM - CMO/RMBS			4	1.A	631,532	107.6006	690,318	641,556	634,276		817			3.000	3.154	MON	1,604	19,247	07/27/2017	05/25/2046
3136AX-G8-2	FNR 2017-71 KL - CMO/RMBS			4	1.A	7,741,627	107.8770	8,347,526	7,738,000	7,733,916		(3,163)			3.000	2.989	MON	19,345	232,140	09/13/2017	04/25/2046
3136AX-XW-0	FNR 2017-61 PK - CMO/RMBS			4	1.A	2,739,360	106.5975	2,977,310	2,793,039	2,756,483		7,099			3.000	3.214	MON	6,983	83,791	10/24/2017	11/25/2045
3136B0-4W-3	FNR 2018-18 MP - CMO/RMBS			4	1.A	9,948,549	102.6158	10,221,555	9,961,000	9,940,510		(3,562)			3.500	3.501	MON	29,053	348,635	04/10/2018	11/25/2044
3136B0-RA-6	FNR 2017-109 VN - CMO/RMBS			4	1.A	2,331,957	108.6184	2,560,135	2,357,000	2,336,988		2,077			3.500	3.609	MON	6,875	82,495	03/15/2018	10/25/2037
3136B0-X6-8	FNR 2018-11 PV - CMO/RMBS			4	1.A	11,654,299	103.3259	12,212,194	11,819,101	11,771,409		30,101			3.250	3.424	MON	32,010	384,121	12/11/2019	02/25/2038
3136B1-3S-1	FNR 2018-44 PZ - CMO/RMBS			4	1.A	24,621,260	108.2449	24,537,256	22,668,276	24,575,727		(45,533)			3.500	1.897	MON	66,116	65,924	11/19/2021	06/25/2048
3136B1-AX-2	FNR 2018-16 DV - CMO/RMBS			4	1.A	908,529	104.5482	918,979	879,000	886,016		(8,977)			4.000	3.271	MON	2,930	35,160	03/12/2018	08/25/2035
3136B1-G4-0	FNR 2018-34 VK - CMO/RMBS			4	1.A	7,957,687	102.6238	7,918,213	7,715,766	7,759,756		(98,946)			4.000	3.035	MON	25,719	308,631	03/21/2019	03/25/2042
3136B1-MN-1	FNR 2018-22 VD - CMO/RMBS			4	1.A	6,052,500	102.0538	6,123,227	6,000,000	5,995,425		(25,398)			4.000	3.712	MON	20,000	240,000	09/19/2018	03/25/2038
3136B1-RM-8	FNR 2018-21 CV - CMO/RMBS			4	1.A	5,831,308	104.8101	6,176,462	5,893,000	5,858,347		12,520			3.500	3.672	MON	17,188	206,255	03/29/2018	08/25/2038
3136B1-VE-1	FNR 2018-25 P - CMO/RMBS			4	1.A	2,519,609	104.0117	2,616,190	2,515,286	2,515,898		(950)			3.500	3.423	MON	7,336	88,035	05/11/2018	03/25/2046
3136B2-FA-5	FNR 2018-45 VK - CMO/RMBS			4	1.A	4,272,492	103.2213	4,345,618	4,210,000	4,216,623		(25,909)			4.000	3.616	MON	14,033	168,400	05/16/2018	10/25/2038
3136B6-YG-2	FNR 2019-66 ML - CMO/RMBS			4	1.A	5,226,145	106.1938	5,389,832	5,075,467	5,176,337		(14,172)			3.000	2.485	MON	12,689	152,264	11/08/2019	11/25/2034
3136B7-2T-7	FNR 2019-79 CZ - CMO/RMBS			4	1.A	10,052,954	105.7371	9,944,231	9,404,672	9,828,543		(157,140)			3.000	1.144	MON	23,512	278,302	08/26/2020	01/25/2050
3136B7-L5-8	FNR 2019-77 LZ - CMO/RMBS			4	1.A	14,445,849	103.8655	14,027,604	13,505,550	14,089,135		(237,826)			3.000	1.181	MON	33,764	398,659	08/25/2020	01/25/2050
3136B9-HJ-9	FNR 2020-22 DL - CMO/RMBS			4	1.A	5,330,048	102.1947	5,210,910	5,099,000	5,273,396		(48,677)			2.500	1.797	MON	10,623	127,475	03/11/2020	04/25/2050
3136B9-X5-1	FNR 2020-41 EL - CMO/RMBS			4	1.A	15,494,010	98.8254	14,776,368	14,952,000	15,400,484		(92,506)			2.000	1.339	MON	24,920	299,040	12/16/2020	06/25/2050
3136BA-2A-1	FNR 2020-45 CZ - CMO/RMBS			4	1.A	9,941,023	96.2643	9,919,347	10,304,288	9,946,643		5,619			2.000	2.435	MON	17,174	17,145	11/12/2021	07/25/2050
3136BB-AA-0	FNR 2020-47 GT - CMO/RMBS			4	1.A	11,954,290	99.4929	11,412,213	11,470,383	11,839,902		(104,606)			2.000	1.210	MON	19,117	229,408	08/28/2020	05/25/2046
3136BB-AK-8	FNR 2020-49 VL - CMO/RMBS			4	1.A	9,153,384	100.5515	8,928,976	8,880,000	9,080,778		(63,990)			2.000	1.414	MON	14,800	177,600	06/30/2020	07/25/2040
3136BB-U8-3	FNR 2020-70 VB - CMO/RMBS			4	1.A	2,420,591	98.0206	2,277,998	2,324,000	2,403,661		(15,355)			2.000	1.368	MON	3,873	46,480	08/28/2020	10/25/2040
3136BB-V8-2	FNR 2020-70 VD - CMO/RMBS			4	1.A	4,853,115	99.3409	4,622,334	4,653,000	4,822,855		(27,000)			2.000	1.426	MON	7,755	93,060	09/09/2020	10/25/2040
3136BB-Z3-9	FNR 2020-72 VL - CMO/RMBS			4	1.A	4,000,416	99.2669	3,807,487	3,835,605	3,976,555		(21,607)			2.000	1.433	MON	6,393	76,712	10/08/2020	01/25/2041
3136BD-AY-4	FNR 2020-88 KM - CMO/RMBS			4	1.A	9,181,382	98.8703	8,786,602	8,887,000	9,139,945		(38,824)			2.000	1.526	MON	14,812	177,740	11/18/2020	03/25/2050
3136BD-QE-1	FNR 2020-95 D - CMO/RMBS			4	1.A	20,893,818	101.1940	20,885,485	20,639,055	20,873,181		(20,638)			2.000	1.737	MON	34,398	309,586	03/09/2021	12/25/2044
3136BD-QF-8	FNR 2020-95 DJ - CMO/RMBS			4	1.A	7,550,391	99.0437	7,428,276	7,500,000	7,547,651		(2,739)			2.000	1.912	MON	12,500	62,500	07/22/2021	07/25/2048
3136BH-DE-6	FNR 2021-25 EB - CMO/RMBS			4	1.A	1,159,225	96.9045	1,092,113	1,127,000	1,157,381		(1,844)			2.500	2.203	MON	2,348	16,435	05/24/2021	10/25/2047
3136BH-UQ-0	FNR 2021-033 AV - CMO/RMBS			4	1.A	4,443,088	103.7683	4,480,819	4,318,099	4,440,992		(2,096)			2.500	2.198	MON	8,996	62,972	04/26/2021	03/25/2048
31371H-VM-7	FN 252720 - RMBS			4	1.A	130,559	113.9457	151,056	132,568	131,346		31			7.500	7.794	MON	829	9,943	01/07/2000	08/01/2029
31371J-B2-9	FN 253057 - RMBS			4	1.A	7,933	114.2480	9,030	7,904	7,890		(2)			8.000	7.983	MON	53	632	01/06/2000	12/01/2029
31371J-BZ-6	FN 253056 - RMBS			4	1.A	35,275	109.5204	39,234	35,824	35,545		13			7.500	7.784	MON	224	2,687	01/07/2000	12/01/2029
31371K-4H-1	FN 254724 - RMBS			4	1.A	404,653	114.0654	461,469	404,565	403,994		(20)			5.000	4.989	MON	1,686	20,228	03/25/2003	04/01/2033
31371K-6B-2	FN 254766 - RMBS			4	1.A	113,612	109.6092	112,195	102,359	101,865		(2)			5.000	5.098	MON	426	5,118	04/21/2003	06/01/2033
31371K-ML-2	FN 254263 - RMBS			4	1.A	43,193	116.1328	48,395	41,672	41,496					6.500	6.582	MON	226	2,709	03/27/2002	04/01/2032
31371K-UA-7	FN 254477 - RMBS			4	1.A	120,316	114.2426	136,683	119,643	119,939		21			5.500	5.358	MON	548	6,580	09/26/2002	10/01/2032
31371K-VF-5	FN 254514 - RMBS			4	1.A	103,415	114.2825	117,305	102,645	103,084		29			5.500	5.301	MON	470	5,645	10/30/2002	11/01/2032
31371K-XW-6	FN 254593 - RMBS			4	1.A	46,099	111.6497	51,590	46,207	46,075		(2)			5.000	5.035	MON	193	2,310	12/27/2002	01/01/2033
31371L-DH-9	FN 254904 - RMBS			4	1.A	36,617	114.1357	42,055	36,847	36,642		(3)			5.500	5.621	MON	169	2,027	06/30/2004	10/01/2033
31371N-QZ-1	FN 257072 - RMBS			4	1.A	7,106	111.7228	7,839	7,016	7,110		18			5.500	5.110	MON	32	386	01/29/2008	02/01/2038
3137A2-Q3-8	FHR 3760 CB - CMO/RMBS			4	1.A	4,209,829	103.0393	4,893,885	4,749,532	4,651,281		13,559			3.500	4.850	MON	13,853	166,234	02/18/2011	11/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137A3-SP-5	FHR 3773 AM - CMO/RMBS			4	1.A	1,777,547	103.1486	2,020,750	1,959,066	1,924,838		3,806			3.500	4.639	MON	5,714	68,567	01/12/2011	12/15/2025
3137A3-XS-3	FHR 3769 KB - CMO/RMBS			4	1.A	1,770,791	102.9820	1,983,601	1,926,163	1,897,224		6,550			3.500	4.586	MON	5,618	67,416	01/14/2011	12/15/2025
3137A4-Q9-1	FHR 3780 CL - CMO/RMBS			4	1.A	1,346,256	103.0896	1,278,756	1,240,432	1,262,007		(5,388)			3.500	2.311	MON	3,618	43,415	01/15/2015	12/15/2025
3137A5-TT-1	FHR 3786 LB - CMO/RMBS			4	1.A	7,307,083	102.8778	8,663,291	8,420,951	8,211,754		24,403			3.000	4.585	MON	21,052	252,628	03/24/2011	01/15/2026
3137A5-VR-2	FHR 3786 TB - CMO/RMBS			4	1.A	323,853	103.1204	374,413	363,084	355,821		1,028			3.500	4.794	MON	1,059	12,708	02/03/2011	01/15/2026
3137A8-E7-9	FHR 3823 HJ - CMO/RMBS			4	1.A	4,192,195	102.9722	4,939,212	4,796,648	4,665,915		8,316			3.000	4.669	MON	11,992	143,900	03/29/2011	03/15/2026
3137AA-NZ-2	FHR 3862 DB - CMO/RMBS			4	1.A	964,425	113.5740	1,049,423	924,000	953,494		(1,868)			4.000	3.645	MON	3,080	36,960	01/25/2017	05/15/2041
3137AC-NC-9	FHR 3879 MB - CMO/RMBS			4	1.A	3,443,397	103.3118	3,414,456	3,305,000	3,328,184		(11,782)			3.500	3.080	MON	9,640	115,675	09/27/2011	06/15/2026
3137AE-A3-9	FHR 3904 QB - CMO/RMBS			4	1.A	2,319,477	102.9098	2,253,850	2,190,123	2,210,780		(3,411)			3.500	2.801	MON	6,388	76,654	09/23/2011	08/15/2026
3137AF-ZL-9	FHR 3949 JM - CMO/RMBS			4	1.A	1,526,732	103.2316	1,588,855	1,539,117	1,535,221		241			3.000	3.095	MON	3,848	46,174	11/02/2011	10/15/2026
3137AF-ZU-9	FHR 3949 PB - CMO/RMBS			4	1.A	3,952,592	103.3479	4,153,553	4,019,000	4,001,278		5,215			3.000	3.174	MON	10,048	120,570	10/25/2011	10/15/2026
3137AG-GB-0	FHR 3939 UB - CMO/RMBS			4	1.A	3,413,571	103.2316	3,623,453	3,510,023	3,486,857		1,128			3.000	3.325	MON	8,775	105,301	10/14/2011	10/15/2026
3137AG-GN-4	FHR 3939 WY - CMO/RMBS			4	1.A	4,970,507	103.2332	5,283,104	5,117,639	5,081,801		1,794			3.000	3.344	MON	12,794	153,529	10/12/2011	10/15/2026
3137AG-TJ-9	FHR 3935 WB - CMO/RMBS			4	1.A	3,376,749	103.2316	3,594,696	3,482,166	3,457,523		1,224			3.000	3.352	MON	8,705	104,465	10/14/2011	10/15/2026
3137AH-JX-7	FHR 3964 QY - CMO/RMBS			4	1.A	1,147,432	102.7115	1,165,659	1,134,886	1,136,424		(170)			3.000	2.880	MON	2,837	34,047	02/23/2012	11/15/2026
3137AH-KQ-0	FHR 3959 DB - CMO/RMBS			4	1.A	2,340,557	103.2873	2,441,917	2,364,199	2,356,915		127			3.000	3.120	MON	5,911	70,926	11/30/2011	11/15/2026
3137AH-NK-0	FHR 3953 EW - CMO/RMBS			4	1.A	303,281	103.2873	308,622	298,799	299,495		(31)			3.000	2.834	MON	747	8,964	02/08/2012	11/15/2026
3137AH-WT-1	FHR 3952 DG - CMO/RMBS			4	1.A	3,764,104	101.9907	3,855,501	3,780,248	3,773,594		728			3.000	3.052	MON	9,451	113,407	11/02/2011	11/15/2026
3137AH-WW-4	FHR 3952 DL - CMO/RMBS			4	1.A	3,994,016	103.2787	4,161,382	4,029,272	4,018,454		843			3.000	3.103	MON	10,073	120,878	11/15/2011	11/15/2026
3137AJ-AL-8	FHR 3955 WB - CMO/RMBS			4	1.A	16,172,810	103.2787	16,479,071	15,955,918	15,984,509		(6,527)			3.000	2.856	MON	39,890	478,677	02/02/2012	11/15/2026
3137AJ-V7-6	FHR 3968 G - CMO/RMBS			4	1.A	5,301,078	102.0282	5,318,430	5,212,706	5,225,791		(3,931)			3.000	2.820	MON	13,032	156,381	02/29/2012	12/15/2026
3137AK-3P-4	FHR 3974 LM - CMO/RMBS			4	1.A	9,741,736	102.1024	9,829,060	9,626,668	9,641,395		(10,235)			3.000	2.884	MON	24,067	288,800	02/07/2012	12/15/2026
3137AK-6F-3	FHR 3970 HB - CMO/RMBS			4	1.A	8,196,464	103.3040	8,422,527	8,153,151	8,153,982		(3,426)			3.000	2.949	MON	20,383	244,595	12/20/2011	12/15/2026
3137AL-6K-0	FHR 3990 UY - CMO/RMBS			4	1.A	9,075,743	102.1044	9,605,026	9,407,064	9,331,470		15,421			2.500	2.890	MON	19,598	235,177	03/01/2012	01/15/2027
3137AL-BC-2	FHR 4005 EL - CMO/RMBS			4	1.A	4,061,464	103.4908	4,228,679	4,086,044	4,077,204		902			3.000	3.073	MON	10,215	122,581	04/05/2012	02/15/2027
3137AL-HJ-1	FHR 3998 KB - CMO/RMBS			4	1.A	3,058,978	105.1710	3,216,783	3,058,620	3,056,133		(336)			3.000	3.007	MON	7,647	91,759	02/21/2012	02/15/2027
3137AL-P6-0	FHR 4003 BL - CMO/RMBS			4	1.A	3,442,236	104.8091	3,675,544	3,506,894	3,484,310		4,976			3.000	3.182	MON	8,767	105,207	03/14/2012	02/15/2027
3137AM-EV-5	FHR 4022 B - CMO/RMBS			4	1.A	7,635,029	102.6204	7,554,175	7,361,282	7,410,431		(19,849)			3.000	2.618	MON	18,403	220,838	05/21/2012	03/15/2027
3137AM-GS-0	FHR 4014 EL - CMO/RMBS			4	1.A	2,486,617	102.6963	2,537,408	2,470,789	2,471,846		(1,221)			3.000	2.938	MON	6,177	74,124	04/25/2012	03/15/2027
3137AM-XS-1	FHR 4011 DW - CMO/RMBS			4	1.A	2,767,031	103.3650	3,100,950	3,000,000	2,928,530		16,808			2.500	3.247	MON	6,250	75,000	03/14/2012	03/15/2027
3137AN-5M-3	FHR 4016 BA - CMO/RMBS			4	1.A	3,249,520	102.6997	3,287,422	3,201,004	3,208,746		(595)			3.000	2.831	MON	8,003	96,030	04/24/2012	03/15/2027
3137AN-DK-8	FHR 4015 MY - CMO/RMBS			4	1.A	2,392,848	109.8247	2,458,976	2,239,000	2,352,739		(20,310)			3.500	2.487	MON	6,530	78,365	06/26/2020	03/15/2042
3137AN-PS-8	FHR 4038 PL - CMO/RMBS			4	1.A	2,448,063	111.1761	2,557,049	2,300,000	2,407,346		8			4.000	3.466	MON	7,667	92,000	03/01/2017	04/15/2042
3137AN-ST-3	FHR 4027 PY - CMO/RMBS			4	1.A	502,422	108.2376	541,188	500,000	501,110		(232)			3.500	3.456	MON	1,458	17,500	02/23/2017	04/15/2042
3137AP-E3-0	FHR 4028 UY - CMO/RMBS			4	1.A	5,899,315	102.4054	5,976,316	5,835,940	5,846,473		(6,348)			3.000	2.897	MON	14,590	175,078	04/27/2012	04/15/2027
3137AP-VV-9	FHR 4054 HW - CMO/RMBS			4	1.A	8,478,021	103.4968	8,666,826	8,374,000	8,389,140		(10,596)			3.000	2.876	MON	20,935	251,220	05/03/2012	05/15/2027
3137AP-W9-7	FHR 4051 AL - CMO/RMBS			4	1.A	1,646,506	105.1214	1,699,234	1,616,450	1,627,749		(2,880)			3.000	2.793	MON	4,041	48,494	08/14/2015	05/15/2027
3137AQ-KB-3	FHR 4050 DY - CMO/RMBS			4	1.A	723,355	112.7121	785,603	697,000	715,453		(1,800)			3.500	3.157	MON	2,033	24,395	07/27/2017	05/15/2032
3137AQ-U2-2	FHR 4048 CE - CMO/RMBS			4	1.A	4,492,245	113.5033	4,874,965	4,295,000	4,436,271		(7,694)			4.000	3.615	MON	14,317	171,800	02/02/2017	05/15/2042
3137AR-7G-5	FHR 4060 QB - CMO/RMBS			4	1.A	4,883,862	104.1747	4,810,401	4,617,627	4,682,309		(20,139)			3.000	2.437	MON	11,544	138,529	07/27/2012	06/15/2027
3137AR-HT-6	FHR 4057 GL - CMO/RMBS			4	1.A	5,100,675	100.7593	5,682,824	5,640,000	5,462,210		38,581			1.750	2.611	MON	8,225	98,700	06/26/2012	06/15/2027
3137AR-LW-4	FHR 4057 YQ - CMO/RMBS			4	1.A	3,499,931	100.7476	3,898,932	3,870,000	3,746,112		25,159			1.750	2.605	MON	5,644	67,725	06/26/2012	06/15/2027
3137AR-MV-5	FHR 4068 EP - CMO/RMBS			4	1.A	5,108,637	103.6399	4,732,593	4,566,379	4,977,484		(82,250)			3.500	1.600	MON	13,319	159,823	04/30/2020	06/15/2042
3137B1-6U-1	FHR 4177 MQ - CMO/RMBS			4	1.A	1,649,813	101.2207	1,821,972	1,800,000	1,694,042		5,531			2.500	3.247	MON	3,750	45,000	03/01/2017	03/15/2043
3137B2-6F-2	FHR 4205 AL - CMO/RMBS			4	1.A	869,107	105.7488	899,396	850,502	862,553		(1,363)			3.000	2.811	MON	2,126	25,515	10/26/2016	05/15/2033
3137B2-KH-2	FHR 4217 KY - CMO/RMBS			4	1.A	2,982,726	104.1203	3,093,413	2,971,000	2,986,563		(2,116)			3.000	2.936	MON	7,428	89,130	09/26/2019	06/15/2043
3137B3-N2-0	FHR 4223 VB - CMO/RMBS			4	1.A	8,659,636	101.3154	8,436,102	8,326,573	8,338,618		(87,548)			4.000	3.285	MON	27,755	333,063	04/25/2014	06/15/2032
3137B3-TZ-1	FHR 4240 B - CMO/RMBS			4	1.A	1,016,641	104.5051	1,045,051	1,000,000	1,008,944		(1,694)			3.000	2.825	MON	2,500	30,000	11/10/2016	08/15/2033
3137B5-R9-6	FHR 4265 GL - CMO/RMBS			4	1.A	1,153,500	105.2106	1,262,528	1,200,000	1,167,464		1,491			3.000	3.372	MON	3,000	36,000	03/01/2017	04/15/2042
3137B6-FT-3	FHR 4284 EV - CMO/RMBS			4	1.A	2,350,180	100.7927	2,616,790	2,596,211	2,580,264		79,213			3.000	4.849	MON	6,491	77,886	12/13/2013	05/15/2032
3137B7-GV-5	FHR 4293 KN - CMO/RMBS			4	1.A	1,937,922	115.0924	2,100,436	1,825,000	1,907,216		(4,567)			4.000	3.494	MON	6,083	73,000	02/14/2017	08/15/2043
3137B7-VC-0	FHR 4309 VB - CMO/RMBS			4	1.A	4,027,500	102.0322	4,081,288	4,000,000	4,004,054		(6,344)			3.000	2.897	MON	10,000	120,000	10/27/2015	01/15/2040
3137B7-Y8-6	FHR 4311 QY - CMO/RMBS			4	1.A	1,482,124	105.1043	1,635,996	1,556,546	1,526,679		5,894			3.000	3.533	MON	3,891	46,696	04/07/2014	02/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137B8-7L-5	FHR 4305 NV - CMO/RMBS			4	1.A	4,521,959	100.6257	4,909,241	4,878,716	4,851,816		74,896			3.000	4.396	MON	12,197	146,361	02/12/2014	01/15/2034
3137B8-UQ-8	FHR 4313 LY - CMO/RMBS			4	1.A	2,609,375	105.2394	2,630,986	2,500,000	2,548,109		(8,650)			3.000	2.510	MON	6,250	75,000	02/17/2016	03/15/2029
3137B8-ZY-6	FHR 4316 EV - CMO/RMBS			4	1.A	7,741,642	101.7838	8,402,250	8,255,000	8,133,093		77,164			3.000	3.897	MON	20,638	247,650	03/18/2014	03/15/2034
3137BA-G7-1	FHR 4323 WB - CMO/RMBS			4	1.A	4,308,398	107.0353	4,575,759	4,275,000	4,285,525		(2,214)			3.500	3.428	MON	12,469	149,625	06/03/2014	04/15/2029
3137BC-GA-0	FHR 4360 B - CMO/RMBS			4	1.A	5,512,122	103.6836	6,247,151	6,025,206	5,798,884		41,091			2.500	3.376	MON	12,553	150,630	07/15/2014	07/15/2029
3137BC-W7-9	FHR 4373 GN - CMO/RMBS			4	1.A	2,514,503	104.9291	2,562,665	2,442,284	2,483,577		193			3.000	2.590	MON	6,106	73,269	10/14/2016	08/15/2044
3137BD-BG-0	FHR 4377 VB - CMO/RMBS			4	1.A	2,428,044	100.8055	2,424,868	2,405,493	2,404,814		(6,815)			3.000	2.803	MON	6,014	72,165	10/22/2015	11/15/2034
3137BD-J7-2	FHR 4384 DW - CMO/RMBS			4	1.A	6,329,869	101.0819	6,422,435	6,353,695	6,345,817		4,323			2.500	2.565	MON	13,237	158,842	01/28/2015	03/15/2037
3137BD-Z2-5	FHR 4387 EW - CMO/RMBS			4	1.A	1,407,422	101.6808	1,525,212	1,500,000	1,458,573		7,680			2.000	2.646	MON	2,500	30,000	03/31/2015	11/15/2028
3137BF-FU-0	FHR 4420 VE - CMO/RMBS			4	1.A	6,006,482	103.8177	6,034,028	5,812,139	5,881,093		(34,028)			3.000	2.524	MON	14,530	174,364	04/18/2016	06/15/2037
3137BF-GS-4	FHR 4421 AC - CMO/RMBS			4	1.A	4,666,171	107.1740	4,662,016	4,349,950	4,481,417		(22,779)			3.500	2.750	MON	12,687	152,248	12/12/2014	12/15/2029
3137BF-YQ-8	FHR 4432 VJ - CMO/RMBS			4	1.A	4,863,410	103.7792	4,943,698	4,763,671	4,798,283		(16,948)			3.000	2.704	MON	11,909	142,910	03/28/2016	07/15/2037
3137BG-3J-6	FHR 4430 VN - CMO/RMBS			4	1.A	2,859,628	103.6013	2,968,178	2,865,000	2,861,080		418			3.000	3.030	MON	7,163	85,950	05/11/2015	08/15/2031
3137BG-FB-0	FHR 4434 VE - CMO/RMBS			4	1.A	4,261,233	103.4039	4,522,888	4,374,000	4,340,172		23,151			3.000	3.417	MON	10,935	131,220	06/30/2015	07/15/2033
3137BG-J8-3	FHR 4441 VB - CMO/RMBS			4	1.A	6,084,794	104.4487	6,316,010	6,047,000	6,058,183		(5,613)			3.000	2.923	MON	15,118	181,410	08/21/2015	07/15/2033
3137BG-SK-6	FHR 4455 EM - CMO/RMBS			4	1.A	1,497,247	104.4696	1,478,246	1,415,000	1,455,745		(8,617)			3.000	2.300	MON	3,538	42,450	09/23/2016	03/15/2035
3137BG-TF-6	FHR 4455 VB - CMO/RMBS			4	1.A	5,556,600	104.6900	6,030,143	5,760,000	5,656,935		23,366			3.000	3.397	MON	14,400	172,800	06/23/2015	08/15/2033
3137BG-ZD-4	FHR 4448 VG - CMO/RMBS			4	1.A	3,531,545	103.3639	3,696,551	3,576,248	3,548,481		3,562			2.500	2.618	MON	7,451	89,406	02/23/2016	05/15/2034
3137BK-YP-9	FHR 4499 VC - CMO/RMBS			4	1.A	7,157,656	109.9678	7,697,746	7,000,000	7,096,570		(12,871)			3.500	3.283	MON	20,417	245,000	01/06/2017	12/15/2035
3137BL-C6-3	FHR 4513 AV - CMO/RMBS			4	1.A	3,009,203	103.2289	2,993,639	2,900,000	2,927,935		(16,858)			3.500	2.908	MON	8,458	101,500	09/17/2015	08/15/2035
3137BM-FT-8	FHR 4533 VE - CMO/RMBS			4	1.A	1,005,625	103.6563	1,036,563	1,000,000	1,001,012		(1,337)			3.000	2.916	MON	2,500	30,000	01/08/2016	06/15/2028
3137BM-GK-6	FHR 4535 AV - CMO/RMBS			4	1.A	1,845,454	103.3134	1,903,033	1,842,000	1,841,672		(1,759)			3.500	3.447	MON	5,373	64,470	01/14/2019	11/15/2035
3137BM-GY-6	FHR 4535 HV - CMO/RMBS			4	1.A	4,858,107	102.0958	4,792,376	4,694,000	4,732,729		(37,771)			3.000	2.418	MON	11,735	140,820	02/10/2016	02/15/2039
3137BM-QD-1	FHR 4544 CB - CMO/RMBS			4	1.A	3,498,621	102.8533	3,287,191	3,196,000	3,272,267		(96,328)			3.500	1.904	MON	9,322	111,860	08/19/2016	01/15/2043
3137BM-SN-7	FHR 4547 VB - CMO/RMBS			4	1.A	2,818,278	103.7534	2,877,082	2,773,000	2,785,886		(9,523)			3.000	2.743	MON	6,933	83,190	04/29/2016	08/15/2036
3137BN-PN-8	FHR 4566 PB - CMO/RMBS			4	1.A	1,996,590	105.3944	1,926,609	1,828,000	1,983,512		(5,722)			3.000	2.397	MON	4,570	54,840	03/13/2020	04/15/2046
3137BP-5Q-8	FHR 4569 VH - CMO/RMBS			4	1.A	1,585,898	103.5457	1,526,010	1,473,755	1,503,010		(23,873)			3.500	2.257	MON	4,298	51,581	05/09/2016	09/15/2041
3137BR-6R-1	FHR 4608 GV - CMO/RMBS			4	1.A	6,068,802	100.9867	5,856,886	5,799,662	5,820,047		(88,474)			3.000	1.972	MON	14,499	173,990	08/09/2016	10/15/2039
3137BR-LK-9	FHR 4610 VE - CMO/RMBS			4	1.A	5,430,186	101.0791	5,402,676	5,345,000	5,353,951		(30,556)			2.500	2.171	MON	11,135	133,625	08/12/2016	02/15/2037
3137BR-S2-2	FHR 4612 HZ - CMO/RMBS			4	1.A	14,310,201	102.7263	13,521,464	13,162,613	14,085,793		(172,719)			2.500	1.344	MON	38,041	324,652	08/26/2020	08/15/2046
3137BR-U9-4	FHR 4614 HB - CMO/RMBS			4	1.A	5,189,360	101.4860	5,171,727	5,096,000	5,180,401		(4,350)			2.500	2.369	MON	10,617	127,400	03/18/2020	09/15/2046
3137BR-YP-4	FHR 4615 GW - CMO/RMBS			4	1.A	611,110	100.3187	617,593	615,631	614,877		1,305			2.500	2.672	MON	1,283	15,391	10/05/2016	04/15/2041
3137BS-2P-7	FHR 4616 DC - CMO/RMBS			4	1.A	285,214	101.6069	290,160	285,571	285,277		23			2.500	2.519	MON	595	7,139	09/23/2016	04/15/2041
3137BS-4L-4	FHR 4616 VD - CMO/RMBS			4	1.A	5,214,106	101.3661	5,281,095	5,209,923	5,207,305		(3,406)			2.500	2.451	MON	10,854	130,248	11/22/2019	04/15/2041
3137BS-FF-5	FHR 4622 VB - CMO/RMBS			4	1.A	4,188,050	101.1651	4,114,689	4,067,302	4,076,646		(42,053)			3.000	2.336	MON	10,168	122,019	11/08/2016	12/15/2039
3137BS-MC-4	FHR 4623 YQ - CMO/RMBS			4	1.A	2,326,274	102.2132	2,639,206	2,582,059	2,399,906		13,507			2.500	3.353	MON	5,379	64,551	12/15/2016	08/15/2045
3137BS-UH-4	FHR 4628 BV - CMO/RMBS			4	1.A	5,138,720	101.5574	5,291,507	5,210,362	5,197,316		21,952			3.000	3.309	MON	13,026	156,311	11/21/2016	01/15/2040
3137BS-UV-3	FHR 4628 EV - CMO/RMBS			4	1.A	9,917,188	101.8726	10,187,258	10,000,000	9,979,698		25,245			3.000	3.176	MON	25,000	300,000	11/17/2016	01/15/2040
3137BT-4F-5	FHR 4633 VB - CMO/RMBS			4	1.A	1,570,124	100.5778	1,636,737	1,627,335	1,622,885		19,756			3.000	3.889	MON	4,068	48,820	12/16/2016	02/15/2037
3137BT-FF-3	FHR 4641 BP - CMO/RMBS			4	1.A	1,616,166	105.5510	1,770,331	1,677,228	1,635,219		3,086			3.000	3.345	MON	4,193	50,317	01/26/2017	05/15/2045
3137BV-HA-7	FHR 4662 VB - CMO/RMBS			4	1.A	2,762,451	102.9681	2,739,981	2,661,000	2,680,958		(33,381)			3.500	2.721	MON	7,761	93,135	06/27/2017	08/15/2035
3137BV-UE-4	FHR 4654 KE - CMO/RMBS			4	1.A	1,017,980	106.1347	1,090,311	1,027,290	1,021,456		1,340			3.000	3.116	MON	2,568	30,819	06/08/2017	06/15/2045
3137BW-2Y-9	FHR 4671 VB - CMO/RMBS			4	1.A	2,129,271	104.4786	2,143,901	2,052,000	2,084,022		(14,566)			3.500	2.915	MON	5,985	71,820	08/04/2017	09/15/2035
3137BW-4R-2	FHR 4669 MK - CMO/RMBS			4	1.A	4,009,143	104.7694	4,061,909	3,877,000	3,939,064		(19,932)			3.500	2.970	MON	11,308	135,695	07/08/2019	09/15/2035
3137BW-5Q-3	FHR 4669 QY - CMO/RMBS			4	1.A	167,025	105.4142	179,204	170,000	168,260		589			3.500	3.771	MON	496	5,950	04/02/2018	09/15/2044
3137BW-PP-3	FHR 4664 CG - CMO/RMBS			4	1.A	6,532,017	102.7540	6,750,935	6,570,000	6,554,762		8,153			3.000	3.111	MON	16,425	197,100	05/31/2017	09/15/2043
3137BW-SH-8	FHR 4664 YD - CMO/RMBS			4	1.A	2,718,774	104.3671	2,835,734	2,717,076	2,716,382		(820)			3.000	2.994	MON	6,793	81,512	06/08/2017	11/15/2035
3137BX-XV-9	FHR 4684 YE - CMO/RMBS			4	1.A	1,604,063	105.0851	1,584,147	1,507,489	1,548,917		(25,096)			4.000	2.983	MON	5,025	60,300	10/26/2017	11/15/2044
3137BY-3T-5	FHR 4687 GU - CMO/RMBS			4	1.A	1,536,168	106.3574	1,641,265	1,543,160	1,537,705		790			3.000	3.068	MON	3,858	46,295	07/08/2019	10/15/2045
3137BY-6K-1	FHR 4680 GZ - CMO/RMBS			4	1.A	2,332,178	110.3665	2,351,151	2,130,312	2,305,440		(26,738)			3.500	1.966	MON	6,213	49,061	03/30/2021	03/15/2047
3137BY-BY-5	FHR 4680 V - CMO/RMBS			4	1.A	6,337,304	104.1631	6,368,534	6,114,000	6,163,575		(69,537)			3.500	2.774	MON	17,833	213,990	06/28/2017	03/15/2037
3137BY-XU-9	FHR 4690 CU - CMO/RMBS			4	1.A	1,330,227	105.0304	1,384,166	1,317,872	1,324,571		(1,793)			3.000	2.895	MON	3,295	39,536	09/01/2017	11/15/2036
3137F1-R8-3	FHR 4700 HT - CMO/RMBS			4	1.A	2,618,570	102.1852	2,741,765	2,683,133	2,671,289		23,894			3.000	3.562	MON	6,708	80,494	11/30/2017	12/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137F3-MT-8	FHR 4763 VE - CMO/RMBS			4	1.A	7,913,433	102.7579	7,843,510	7,633,000	7,673,148		(106,388)			4.000	2.961	MON	25,443	305,320	03/21/2019	06/15/2038
3137F3-NZ-3	FHR 4772 VD - CMO/RMBS			4	1.A	1,946,568	105.5308	1,976,110	1,872,544	1,898,783		(17,765)			4.000	3.264	MON	6,242	74,902	02/28/2018	01/15/2036
3137F3-TQ-7	FHR 4764 NU - CMO/RMBS			4	1.A	5,720,666	102.2541	5,927,413	5,796,748	5,778,745		26,222			3.500	3.833	MON	16,907	202,886	05/04/2018	07/15/2045
3137F4-3N-0	FHR 4781 LV - CMO/RMBS			4	1.A	2,278,482	101.3656	2,241,306	2,211,112	2,218,698		(26,842)			4.000	2.904	MON	7,370	88,444	03/06/2019	09/15/2045
3137F4-BU-5	FHR 4779 VB - CMO/RMBS			4	1.A	5,472,457	101.7147	5,336,971	5,247,000	5,284,660		(107,720)			3.500	1.997	MON	15,304	183,645	07/12/2019	03/15/2038
3137F5-GN-3	FHR 4784 PU - CMO/RMBS			4	1.A	2,135,741	101.9941	2,242,090	2,198,254	2,185,253		21,163			3.500	4.236	MON	6,412	76,939	05/17/2018	06/15/2045
3137F6-DX-2	FHR 5035 DY - CMO/RMBS			4	1.A	15,285,938	97.8972	14,684,580	15,000,000	15,255,892		(29,300)			2.000	1.784	MON	25,000	300,000	12/03/2020	10/25/2050
3137F7-J2-2	FHR 5057 DM - CMBS/CMO/RMBS			4	1.A	12,179,295	99.7496	11,753,501	11,783,000	12,115,608		(60,096)			2.000	1.459	MON	19,638	235,660	11/18/2020	03/25/2050
3137F7-J3-0	FHR 5057 DN - CMBS/CMO/RMBS			4	1.A	6,591,282	99.7496	6,338,092	6,354,000	6,554,659		(35,919)			2.000	1.399	MON	10,590	127,080	12/14/2020	03/25/2050
3137F7-KX-2	FHR 5057 KW - CMBS/CMO/RMBS			4	1.A	13,680,130	98.5541	13,044,622	13,236,000	13,598,891		(76,970)			2.000	1.394	MON	22,060	264,720	11/17/2020	03/25/2048
3137F7-NB-7	FHR 5050 DT - CMO/RMBS			4	1.A	10,082,813	94.5292	9,452,921	10,000,000	10,078,560		(3,964)			2.000	1.949	MON	16,667	200,000	12/07/2020	11/25/2050
3137F8-RK-1	FHR 5065 LA - CMO/RMBS			4	1.A	6,389,434	96.0293	5,947,094	6,193,000	6,376,576		(12,870)			2.000	1.743	MON	10,322	123,860	12/16/2020	01/25/2051
3137FA-3K-2	FHR 4710 CV - CMO/RMBS			4	1.A	1,694,543	105.9756	1,721,044	1,624,000	1,658,759		(11,941)			3.500	2.893	MON	4,737	56,840	09/01/2017	07/15/2037
3137FC-6Q-2	FHR 4738 VC - CMO/RMBS			4	1.A	8,996,138	104.2263	9,411,633	9,030,000	9,010,190		5,811			3.500	3.574	MON	26,338	316,050	04/03/2018	03/15/2038
3137FC-EF-7	FHR 4740 NV - CMO/RMBS			4	1.A	3,813,182	101.6063	3,766,729	3,707,180	3,714,972		(42,583)			3.500	2.797	MON	10,813	129,751	12/04/2017	10/15/2040
3137FC-SQ-8	FHR 4749 GV - CMO/RMBS			4	1.A	4,789,103	102.6402	4,801,508	4,678,000	4,695,205		(38,978)			3.500	2.968	MON	13,644	163,730	01/10/2018	04/15/2038
3137FD-4Z-2	FHR 4748 QV - CMO/RMBS			4	1.A	997,374	102.6013	977,790	953,000	967,476		(20,751)			3.500	1.675	MON	2,780	33,355	03/20/2020	12/15/2040
3137FD-5Y-4	FHR 4748 TW - CMO/RMBS			4	1.A	161,169	100.1692	159,399	159,130	159,034		(986)			3.500	2.901	MON	464	5,570	05/08/2019	09/15/2044
3137FD-6R-8	FHR 4748 VU - CMO/RMBS			4	1.A	4,595,625	102.3437	4,605,468	4,500,000	4,511,953		(34,510)			3.500	3.013	MON	13,125	157,500	12/19/2017	11/15/2040
3137FD-T4-4	FHR 4754 B - CMO/RMBS			4	1.A	12,656,560	104.8101	13,013,222	12,416,000	12,490,132		(71,577)			3.500	3.133	MON	36,213	434,560	01/31/2018	07/15/2044
3137FD-Y9-7	FHR 4753 LV - CMO/RMBS			4	1.A	4,550,168	105.1893	4,694,600	4,463,000	4,491,697		(24,303)			3.500	3.140	MON	13,017	156,205	01/31/2018	12/15/2037
3137FE-AF-7	FHR 4760 PU - CMO/RMBS			4	1.A	1,544,480	102.3818	1,613,538	1,576,000	1,557,946		7,535			3.000	3.388	MON	3,940	47,280	04/10/2019	07/15/2036
3137FE-P7-9	FHR 4765 BE - CMO/RMBS			4	1.A	11,416,848	103.2583	12,208,233	11,823,000	11,701,872		82,362			3.000	3.671	MON	29,558	354,690	06/18/2020	04/15/2045
3137FG-3J-2	FHR 4801 VE - CMO/RMBS			4	1.A	14,029,795	103.2174	14,157,293	13,716,000	13,768,247		(115,123)			4.000	3.419	MON	45,720	548,640	09/20/2018	09/15/2038
3137FG-PN-9	FHR 4809 VH - CMO/RMBS			4	1.A	1,364,960	101.0057	1,364,193	1,350,610	1,350,090		(6,663)			4.000	3.612	MON	4,502	54,024	12/12/2018	10/15/2038
3137FG-RY-3	FHR 4816 VG - CMO/RMBS			4	1.A	3,122,344	105.4775	3,164,325	3,000,000	3,043,274		(41,037)			4.000	3.037	MON	10,000	120,000	01/15/2019	07/15/2038
3137FN-W3-0	FHR 4906 QB - CMO/RMBS			4	1.A	1,040,000	101.3837	1,013,837	1,000,000	1,035,732		(2,964)			2.500	2.151	MON	2,083	25,000	06/05/2020	09/25/2049
3137FP-P3-3	FHR 4926 TY - CMO/RMBS			4	1.A	4,393,876	106.0321	4,424,720	4,173,000	4,319,230		(20,453)			3.000	2.087	MON	10,433	125,190	10/02/2019	10/25/2034
3137FQ-E4-1	FHR 4932 WY - CMO/RMBS			4	1.A	11,789,905	104.2654	11,802,262	11,319,441	11,600,611		(65,075)			3.000	1.906	MON	28,299	339,583	11/01/2019	10/25/2039
3137FQ-UX-9	FHR 4941 UD - CMO/RMBS			4	1.A	6,296,994	104.1645	6,315,494	6,063,000	6,198,420		(55,941)			3.000	2.128	MON	15,158	181,890	12/04/2019	11/25/2039
3137FR-5E-7	FHR 4949 CL - CMO/RMBS			4	1.A	3,190,195	107.4890	3,224,669	3,000,000	3,135,831		(44,422)			3.000	1.933	MON	7,500	108,615	01/31/2020	01/25/2040
3137FR-5R-8	FHR 4949 EY - CMO/RMBS			4	1.A	6,872,048	104.3496	6,805,684	6,522,000	6,717,433		(131,109)			3.000	1.666	MON	16,305	220,660	01/30/2020	02/25/2040
3137FR-GD-7	FHR 4960 GM - CMO/RMBS			4	1.A	6,126,138	105.9904	6,094,144	5,749,712	6,032,671		(76,682)			3.000	2.006	MON	14,374	172,491	02/20/2020	03/25/2040
3137FR-PY-1	FHR 4957 AW - CMO/RMBS			4	1.A	9,532,271	105.5193	9,220,274	8,738,000	9,351,786		(171,510)			3.000	1.343	MON	21,845	262,140	08/26/2020	02/25/2050
3137FR-Q4-6	FHR 4957 CW - CMO/RMBS			4	1.A	4,242,500	105.1226	4,204,905	4,000,000	4,160,469		(69,938)			3.000	1.798	MON	10,000	120,000	02/10/2020	02/25/2040
3137FR-WZ-0	FHR 4965-G TW - CMO/RMBS			4	1.A	1,996,160	99.2245	2,032,117	2,048,000	2,009,358		9,692			2.000	2.431	MON	3,413	40,960	03/19/2020	04/25/2035
3137FR-X2-2	FHR 4965-F TY - CMO/RMBS			4	1.A	3,450,032	98.7086	3,405,477	3,450,032	3,450,032					2.000	1.983	MON	5,750	69,001	03/13/2020	04/25/2035
3137FU-BT-0	FHR 4994 CM - CMO/RMBS			4	1.A	12,793,845	98.7011	12,183,168	12,343,500	12,655,680		(126,619)			2.000	1.175	MON	20,573	246,870	07/28/2020	07/25/2045
3137FX-CJ-5	FHR 5022 AB - CMO/RMBS			4	1.A	4,118,024	100.8645	3,999,278	3,965,000	4,097,300		(18,774)			2.000	1.513	MON	6,608	79,300	10/14/2020	10/25/2050
3137FX-HS-0	FHR 5019 GT - CMO/RMBS			4	1.A	17,692,403	98.9855	16,775,075	16,947,000	17,615,248		(68,256)			2.000	1.574	MON	28,245	338,940	08/27/2020	05/25/2050
3137FX-PY-8	FHR 5037 GE - CMO/RMBS			4	1.A	6,106,875	92.3010	5,538,060	6,000,000	6,094,264		(12,070)			2.000	1.784	MON	10,000	120,000	11/18/2020	11/25/2050
3137GA-TA-5	FHR 3742 EM - CMO/RMBS			4	1.A	1,245,315	103.0744	1,332,313	1,292,574	1,281,371		975			3.500	4.018	MON	3,770	45,240	12/01/2010	10/15/2025
3137H0-7B-8	FHR 5105 JM - CMO/RMBS			4	1.A	4,998,286	99.1820	4,939,265	4,980,000	4,996,917		(1,369)			2.000	1.944	MON	8,300	41,500	07/01/2021	12/25/2046
3137H1-TG-1	FHR 5131 EM - CMO/RMBS			4	1.A	10,770,824	99.4984	10,597,578	10,651,000	10,761,642		(9,181)			2.000	1.861	MON	17,752	88,758	07/22/2021	02/25/2051
3137H2-CF-9	FHR 5142 BD - CMO/RMBS			4	1.A	7,995,756	99.0096	8,052,452	8,133,000	7,998,509		2,753			2.000	2.185	MON	13,555	27,110	09/30/2021	01/25/2051
3137H2-J9-6	FHR 5138 HM - CMO/RMBS			4	1.A	13,061,092	99.4820	12,964,488	13,032,000	13,058,601		(2,491)			2.000	1.965	MON	21,720	86,880	08/13/2021	04/25/2051
3137H4-CP-3	FHR 5173 AC - CMO/RMBS			4	1.A	8,960,256	99.2099	8,766,191	8,836,000	8,960,202		(54)			2.500	2.391	MON	18,408		12/21/2021	03/25/2050
31382F-4Y-2	FN 481539 - RMBS			4	1.A	4,910	114.6913	5,789	5,048	4,967		(3)			6.000	6.600	MON	25	303	01/23/2001	01/01/2029
31383K-C3-9	FN 505090 - RMBS			4	1.A	43,249	111.5357	47,849	42,900	42,847		13			8.000	7.928	MON	286	3,432	01/11/2000	10/01/2027
31385X-F8-5	FN 555591 - RMBS			4	1.A	26,631	112.5697	30,167	26,799	26,648		(3)			5.500	5.625	MON	123	1,474	06/30/2004	07/01/2033
31386T-FM-2	FN 572672 - RMBS			4	1.A	8,179	115.2108	9,746	8,459	8,269		(2)			6.000	6.758	MON	42	508	06/04/2001	04/01/2031
31387C-LV-1	FN 580040 - RMBS			4	1.A	10,794	114.6510	12,689	11,067	10,872					6.000	6.579	MON	55	664	07/19/2001	06/01/2031
31389A-YB-3	FN 620006 - RMBS			4	1.A	90,201	114.9481	90,980	79,149	77,972		(11)			6.000	6.451	MON	396	4,749	12/28/2001	01/01/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31389A-YC-1	FN 620007 - RMBS			4	1.A	8,969	115.7489	9,178	7,929	7,775		7			6.000	6.592	MON	40	476	12/28/2001	01/01/2032
3138A4-F3-4	FN AH2885 - RMBS			4	1.A	189,542	104.5709	189,718	181,425	179,351		114			3.000	3.584	MON	454	5,443	03/24/2011	02/01/2026
3138LS-KK-5	FN AO2097 - RMBS			4	1.A	2,041,218	107.2761	2,182,238	2,034,226	2,041,420		2,456			3.500	3.384	MON	5,933	71,198	12/17/2013	05/01/2042
3138NY-4L-6	FN AR2626 - RMBS			4	1.A	359,288	103.9573	381,357	366,840	359,869		(582)			2.500	2.889	MON	764	9,171	05/15/2015	02/01/2043
31390M-JS-4	FN 650173 - RMBS			4	1.A	117,351	112.0130	131,757	117,627	117,330		(7)			5.000	5.023	MON	490	5,881	12/27/2002	11/01/2032
31392D-6B-3	FNR 0254B PG - CMO/RMBS			4	1.A	18,579	101.1633	17,116	16,919	16,858		(8)			6.000	5.969	MON	85	1,015	08/27/2002	09/25/2022
31392E-3V-0	FNR 0271A PZ - CMO/RMBS			4	1.A	265,856	111.6276	316,175	283,241	274,282		(935)			5.500	6.403	MON	1,298	15,578	12/04/2002	11/25/2032
31393C-5M-1	FNR 2003-66 MZ - CMO/RMBS			4	1.A	360,311	102.1072	391,564	383,483	379,816		1,220			5.000	5.978	MON	1,598	19,175	12/12/2003	07/25/2023
31393C-SZ-7	FNR 0345B Z - CMO/RMBS			4	1.A	28,314	105.1900	30,931	29,405	28,978		15			5.500	6.345	MON	135	1,617	09/11/2003	06/25/2033
31393D-Y3-9	FNR 2003-75 GZ - CMO/RMBS			4	1.A	679,863	102.3933	769,972	751,975	746,930		10,013			5.000	6.141	MON	3,133	36,600	08/13/2003	08/25/2023
31393E-6H-7	FNW 2003-W14 1A8 - CMO/RMBS			4	1.A	743,359	105.7265	786,173	743,592	742,251		(189)			5.858	5.878	MON	3,630	43,560	08/22/2003	09/25/2043
31393F-5C-6	FHR 2522E PG - CMO/RMBS			4	1.A	12,254	101.5699	11,501	11,323	11,296		3			5.500	5.640	MON	52	623	11/01/2002	11/15/2022
31393M-J3-6	FHR 2585F KZ - CMO/RMBS			4	1.A	285,691	101.8899	294,456	288,994	288,406		193			5.500	5.629	MON	1,325	15,895	03/14/2003	03/15/2023
31393Q-Z4-7	FHR 2611E MZ - CMO/RMBS			4	1.A	6,667	104.6011	6,935	6,630	6,628		(1)			5.500	5.409	MON	30	316	06/04/2003	05/15/2033
31393U-N2-5	FNR 2004-7 Z - CMO/RMBS			4	1.A	2,983,524	110.7587	3,406,763	3,075,843	3,013,367		(3,559)			5.500	6.048	MON	14,098	169,171	01/21/2004	02/25/2034
31393V-JG-7	FHR 2626G TB - CMO/RMBS			4	1.A	47,236	107.0393	50,372	47,060	47,061		(2)			5.000	4.964	MON	196	2,353	03/02/2004	06/15/2033
31393W-SV-2	FHR 2645B NZ - CMO/RMBS			4	1.A	146,980	107.1635	164,918	153,893	150,886		64			5.000	5.861	MON	641	7,695	10/02/2003	07/15/2033
31393X-ZU-4	FNR 2004-17 DZ - CMO/RMBS			4	1.A	370,000	108.6035	417,171	384,123	376,921		184			5.500	6.268	MON	1,761	21,127	12/18/2007	04/25/2034
31393Y-ZS-7	FNR 2004-44 LT - CMO/RMBS			4	1.A	242,294	102.8841	231,755	225,258	221,795		1,208			4.500	5.854	MON	845	10,137	06/18/2004	06/25/2024
31394K-D3-5	FHR 2690 VZ - CMO/RMBS			4	1.A	652,819	110.0014	754,775	686,151	659,789		(979)			5.000	6.117	MON	2,859	34,308	10/03/2003	10/15/2033
31394M-KN-9	FHR 2714 LZ - CMO/RMBS			4	1.A	1,587,169	111.8642	1,591,809	1,422,983	1,389,409		(5,784)			5.500	6.146	MON	6,522	78,264	12/12/2003	12/15/2033
31394N-2S-6	FHR 2717 LH - CMO/RMBS			4	1.A	283,546	111.6131	283,960	254,414	250,964		(325)			5.500	5.851	MON	1,166	13,993	12/10/2003	12/15/2033
31394P-VH-3	FHR 2743 MZ - CMO/RMBS			4	1.A	3,651,428	110.0649	4,204,300	3,819,838	3,680,015		(4,670)			5.000	5.990	MON	15,916	190,992	02/05/2004	02/15/2034
31395A-V4-4	FHR 2812 OG - CMO/RMBS			4	1.A	5,177,623	111.3289	3,922,602	3,523,435	3,389,452		(14,418)			5.000	6.019	MON	14,681	176,172	06/01/2004	06/15/2034
31397Q-NE-4	FNR 2011-9 HB - CMO/RMBS			4	1.A	2,160,086	103.0363	2,224,486	2,158,935	2,120,502		4,105			3.500	4.562	MON	6,297	75,563	03/29/2011	02/25/2026
31397S-2Z-6	FNR 2011-45 TY - CMO/RMBS			4	1.A	4,627,884	102.8668	5,262,327	5,115,671	5,013,253		8,979			3.000	4.187	MON	12,789	153,470	06/21/2011	05/25/2026
31397S-3E-2	FNR 2011-45 NY - CMO/RMBS			4	1.A	2,982,531	102.8990	3,414,439	3,318,243	3,247,713		6,930			3.000	4.260	MON	8,296	99,547	06/28/2011	05/25/2026
31397S-C5-1	FNR 2011-36 DB - CMO/RMBS			4	1.A	2,425,700	102.9049	2,761,649	2,683,691	2,626,192		5,707			3.000	4.258	MON	6,709	80,511	05/25/2011	05/25/2026
31397S-EV-2	FNR 2011-26 DB - CMO/RMBS			4	1.A	3,571,823	102.8741	4,238,767	4,120,344	4,001,793		13,077			3.000	4.809	MON	10,301	123,610	03/29/2011	04/25/2026
31397S-EZ-3	FNR 2011-26 EH - CMO/RMBS			4	1.A	3,798,618	101.9839	4,532,625	4,444,452	4,324,316		33,794			3.000	4.681	MON	11,111	133,334	04/06/2011	04/25/2026
31397S-FQ-2	FNR 2011-27 DB - CMO/RMBS			4	1.A	2,226,239	101.9763	2,515,761	2,467,006	2,414,986		4,110			3.000	4.270	MON	6,168	74,010	06/20/2011	04/25/2026
31397S-H6-4	FNR 2011-46 MD - CMO/RMBS			4	1.A	10,881,302	108.5406	12,547,293	11,560,000	11,255,300		46,633			4.000	4.605	MON	38,533	462,400	05/23/2011	05/25/2041
31397S-YG-3	FNR 2011-44 EB - CMO/RMBS			4	1.A	268,618	101.9831	271,905	266,618	266,580		(47)			3.000	2.895	MON	667	7,999	09/22/2011	05/25/2026
31397S-YW-8	FNR 2011-42 B - CMO/RMBS			4	1.A	2,898,837	102.9434	2,998,215	2,912,489	2,905,022		186			3.000	3.054	MON	7,281	87,375	08/23/2011	05/25/2026
31397U-6T-1	FNR 2011-62 NB - CMO/RMBS			4	1.A	5,787,019	103.4423	5,826,008	5,632,135	5,645,089		(4,409)			3.500	3.253	MON	16,427	197,125	08/26/2011	07/25/2026
31397U-FK-0	FNR 2011-48 EB - CMO/RMBS			4	1.A	2,845,283	102.9518	3,221,743	3,129,372	3,067,119		9,168			3.000	4.146	MON	7,823	93,881	05/31/2011	06/25/2026
31397U-N2-1	FNR 2011-57 NB - CMO/RMBS			4	1.A	699,881	110.6826	738,033	666,801	688,066		(2,608)			4.000	3.507	MON	2,223	26,672	03/01/2017	07/25/2041
31397U-XP-9	FNR 2011-61 B - CMO/RMBS			4	1.A	3,302,659	102.9288	3,720,102	3,614,247	3,544,759		9,091			3.000	4.119	MON	9,036	108,427	07/21/2011	07/25/2026
31398E-5C-4	FHR 3541 MB - CMO/RMBS			4	1.A	2,377,090	102.1432	2,324,175	2,275,408	2,284,260		(3,723)			4.000	3.454	MON	7,585	91,016	10/28/2010	06/15/2024
31398S-TJ-2	FNR 2010-136 CY - CMO/RMBS			4	1.A	1,606,406	108.5831	1,628,746	1,500,000	1,563,166		(7,988)			4.000	3.259	MON	5,000	60,000	01/06/2017	12/25/2040
31401E-WG-0	FN 706347 - RMBS			4	1.A	91,409	112.4387	101,550	90,316	89,832		10			5.000	5.120	MON	376	4,516	04/03/2003	05/01/2033
31403D-V6-3	FN 745937 - RMBS			4	1.A	269,567	116.1808	316,449	272,376	269,672		(108)			6.000	6.244	MON	1,362	16,343	07/03/2007	09/01/2036
31403F-QX-5	FN 747570 - RMBS			4	1.A	182,791	117.7177	212,161	180,228	181,683		(38)			6.000	5.697	MON	901	10,814	05/26/2004	11/01/2033
31407J-HG-0	FN 831931 - RMBS			4	1.A	28,077	119.2254	33,850	28,392	28,094		(5)			6.000	6.257	MON	142	1,704	06/25/2007	12/01/2036
3140X8-CR-6	FN FM4579 - RMBS			4	1.A	2,746,262	102.4570	2,711,220	2,646,203	2,741,872		(4,390)			2.500	1.852	MON	5,513	33,078	06/07/2021	10/01/2050
3140XB-DN-7	FN FM7308 - RMBS			4	1.A	7,730,767	102.5245	7,630,256	7,442,375	7,717,647		(13,121)			2.500	1.866	MON	15,505	93,030	05/24/2021	02/01/2051
31410V-3X-6	FN 899114 - RMBS			4	1.A	92,805	112.3830	108,168	96,249	92,690		(376)			5.500	6.505	MON	441	5,294	07/03/2007	04/01/2037
31411J-3J-3	FN 909901 - RMBS			4	1.A	106,692	117.1146	115,047	98,234	107,043		1,428			6.000	3.689	MON	491	5,894	06/30/2010	03/01/2037
31412L-UB-4	FN 928578 - RMBS			4	1.A	70,319	116.8263	81,800	70,019	70,137		7			6.000	5.919	MON	350	4,201	09/17/2007	07/01/2037
31412Q-BN-8	FN 931645 - RMBS			4	1.A	245,446	112.1833	269,331	240,081	245,435		569			5.000	4.417	MON	1,000	12,004	07/13/2009	07/01/2039
31412Q-HW-2	FN 931845 - RMBS			4	1.A	311,175	112.2385	340,221	303,123	311,519		1,374			5.000	4.279	MON	1,263	15,156	08/31/2009	08/01/2039
31412T-5U-3	FN 934759 - RMBS			4	1.A	337,932	112.2426	370,900	330,445	336,297		336			5.000	4.523	MON	1,377	16,522	02/23/2009	02/01/2039
31412T-RZ-8	FN 934404 - RMBS			4	1.A	9,874	117.8351	11,466	9,731	9,879		27			6.000	5.562	MON	49	584	11/07/2008	09/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31412U-H5-2	FN 935052 - RMBS			4	1.A	317,353	112.2670	346,115	308,297	316,581		827			5.000	4.295	MON	1,285	15,415	03/23/2009	03/01/2039
31412X-YV-0	FN 938224 - RMBS			4	1.A	40,816	116.6537	48,216	41,332	40,851		(34)			6.000	6.285	MON	207	2,480	06/15/2007	07/01/2037
31412Y-AD-4	FN 938404 - RMBS			4	1.A	32,054	119.3797	38,689	32,408	32,073		(30)			6.000	6.247	MON	162	1,944	06/25/2007	07/01/2037
31412Y-FS-6	FN 938577 - RMBS			4	1.A	71,678	118.3578	86,210	72,839	71,698		(87)			6.000	6.431	MON	364	4,370	07/01/2007	09/01/2036
31413A-WS-8	FN 939957 - RMBS			4	1.A	220,830	116.9109	261,484	223,661	221,324		27			6.000	6.251	MON	1,118	13,420	07/19/2007	06/01/2037
31413Q-W9-5	FN 952572 - RMBS			4	1.A	38,436	115.8476	44,039	38,015	38,327		22			5.500	5.242	MON	174	2,091	01/25/2008	09/01/2037
31414H-J8-1	FN 966587 - RMBS			4	1.A	153,903	111.7899	169,911	151,991	153,633		224			5.500	5.180	MON	697	8,360	01/29/2008	01/01/2038
31414H-JV-0	FN 966576 - RMBS			4	1.A	31,459	111.8237	34,739	31,065	31,446		94			5.500	5.110	MON	142	1,709	01/30/2008	01/01/2038
31414J-6W-8	FN 968085 - RMBS			4	1.A	4,374	111.7229	4,924	4,407	4,372		(2)			5.500	5.676	MON	20	242	02/27/2008	02/01/2038
31414J-KK-8	FN 967498 - RMBS			4	1.A	21,296	116.6898	24,498	20,994	21,249		15			5.500	5.149	MON	96	1,155	02/06/2008	01/01/2038
31414K-AW-0	FN 968121 - RMBS			4	1.A	89,346	111.9024	100,419	89,738	89,348		(6)			5.500	5.580	MON	411	4,936	02/19/2008	02/01/2038
31414K-EW-6	FN 968249 - RMBS			4	1.A	67,699	115.5049	77,746	67,310	67,441		56			5.500	5.403	MON	309	3,702	04/15/2008	02/01/2038
31414U-3L-0	FN 977003 - RMBS			4	1.A	95,899	111.9698	106,512	95,126	95,885		55			5.500	5.251	MON	436	5,232	05/08/2008	04/01/2038
31415T-UL-2	FN 988987 - RMBS			4	1.A	19,187	118.1734	22,432	18,982	19,193		26			6.000	5.668	MON	95	1,139	08/28/2008	09/01/2038
31415Y-XT-1	FN 993590 - RMBS			4	1.A	443,303	111.9114	482,315	430,979	444,343		2,295			5.000	4.175	MON	1,796	21,549	05/22/2009	05/01/2039
31416L-SJ-6	FN AA3220 - RMBS			4	1.A	646,271	112.3023	703,038	626,023	642,396		903			5.000	4.302	MON	2,608	31,301	04/07/2009	04/01/2039
31416L-ZX-7	FN AA3457 - RMBS			4	1.A	84,167	112.2311	92,299	82,240	84,625		293			5.000	4.218	MON	343	4,112	03/13/2009	03/01/2039
31416M-KD-5	FN AA3891 - RMBS			4	1.A	20,783	112.2808	22,732	20,245	20,474		(1)			5.000	4.688	MON	84	1,012	08/31/2009	03/01/2039
31416R-GU-1	FN AA7410 - RMBS			4	1.A	280,595	112.3793	307,546	273,668	278,853		(1)			5.000	4.496	MON	1,140	13,683	05/29/2009	05/01/2039
31416X-LV-0	FN AB2139 - RMBS			4	1.A	299,032	104.1289	298,545	286,707	283,400		213			3.000	3.621	MON	717	8,601	03/24/2011	01/01/2026
31417C-3W-3	FN AB6212 - RMBS			4	1.A	3,222,218	106.1765	3,265,123	3,075,186	3,220,873		40,266			3.000	2.020	MON	7,688	92,256	09/20/2012	09/01/2042
31417C-7K-5	FN AB6297 - RMBS			4	1.A	2,816,126	103.9549	2,902,108	2,791,698	2,808,028		356			2.500	2.352	MON	5,816	69,793	01/04/2013	09/01/2042
31417C-F8-3	FN AB5590 - RMBS			4	1.A	663,173	107.5450	720,982	670,400	663,235		(839)			3.500	3.723	MON	1,955	23,464	09/13/2013	07/01/2042
31417E-UN-9	FN AB7788 - RMBS			4	1.A	2,569,963	103.9674	2,678,411	2,576,202	2,570,209		(102)			2.500	2.526	MON	5,367	64,405	01/29/2013	02/01/2043
31417K-SQ-1	FN AC1426 - RMBS			4	1.A	163,798	112.1721	179,337	159,876	163,854		804			5.000	4.342	MON	666	7,994	08/28/2009	08/01/2039
31417S-7M-6	FN AC6299 - RMBS			4	1.A	1,490,586	111.7541	1,591,678	1,424,268	1,494,368		13,208			5.000	3.785	MON	5,934	71,213	12/08/2009	12/01/2039
31417U-CB-9	FN AC7265 - RMBS			4	1.A	407,759	112.2550	442,786	394,447	408,094		1,368			5.000	4.122	MON	1,644	19,722	10/28/2009	11/01/2039
31417V-PR-8	FN AC8531 - RMBS			4	1.A	2,961,759	112.0775	3,199,669	2,854,873	2,977,142		22,355			5.000	3.916	MON	11,895	142,744	01/04/2010	12/01/2039
31417V-Q3-0	FN AC8573 - RMBS			4	1.A	330,882	112.0608	357,325	318,867	331,722		2,207			5.000	3.988	MON	1,329	15,943	01/28/2010	01/01/2040
31418A-ZS-0	FN MA1652 - RMBS			4	1.A	2,565,811	107.5182	2,665,424	2,479,044	2,538,499		6,304			3.500	2.663	MON	7,231	86,767	11/01/2013	11/01/2033
31418Q-FN-8	FN AD2872 - RMBS			4	1.A	104,964	104.7006	102,559	97,954	100,138		(411)			4.500	2.468	MON	367	4,408	09/23/2011	03/01/2025
31419J-N5-3	FN AE7611 - RMBS			4	1.A	339,091	103.9798	350,505	337,090	337,529		(100)			3.000	2.801	MON	843	10,113	08/26/2010	11/01/2025
31419K-VW-2	FN AE8728 - RMBS			4	1.A	491,031	103.9073	506,576	487,527	488,704		(188)			3.000	2.724	MON	1,219	14,626	08/31/2010	11/01/2025
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						1,324,605,884	XXX	1,356,907,907	1,317,707,566	1,327,127,335		(2,223,581)			XXX	XXX	XXX	3,266,744	37,067,465	XXX	XXX
31377T-VP-8	FN 386822 - CMBS/RMBS			4	1.A	334,448	104.9603	339,577	323,529	333,900		(679)			5.400	4.106	MON	1,456	18,491	02/25/2004	02/01/2024
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						334,448	XXX	339,577	323,529	333,900		(679)			XXX	XXX	XXX	1,456	18,491	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						1,356,423,100	XXX	1,389,006,461	1,349,501,095	1,358,927,960		(2,223,801)			XXX	XXX	XXX	3,371,491	37,312,507	XXX	XXX
00037B-AB-8	ABB FINANCE (USA) INC			1	1.G FE	12,080,400	100.8163	12,097,956	12,000,000	12,003,464		(9,712)			2.875	2.792	MN	50,792	345,000	02/04/2013	05/08/2022
00206R-GL-0	AT&T INC			1,2	2.B FE	2,759,325	111.1258	2,778,145	2,500,000	2,700,633		(31,207)			4.100	2.617	FA	38,722	102,500	02/04/2020	02/15/2028
00108W-AJ-9	AEP TEXAS INC			1,2	2.A FE	696,346	114.1076	641,285	562,000	693,080		(3,180)			4.150	2.894	MN	3,887	23,323	12/18/2020	05/01/2049
00774M-AW-5	AERCAP IRELAND CAPITAL DAC		C	1,2	2.C FE	4,990,900	101.0422	5,052,110	5,000,000	4,991,107		207			3.000	3.029	AO	25,833		10/21/2021	10/29/2028
00115A-AF-6	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	25,188,037	116.7489	29,456,915	25,231,000	25,191,733		226			4.000	4.007	JD	84,103	1,009,240	08/24/2017	12/01/2046
00774M-AX-3	AERCAP IRELAND CAPITAL DAC		C	1,2	2.C FE	5,082,100	101.7016	5,085,080	5,000,000	5,081,778		(322)			3.300	3.106	JJ	28,417		12/14/2021	01/30/2032
00115A-AH-2	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	1,490,578	110.8342	1,415,353	1,277,000	1,485,586		(4,992)			3.750	2.843	JD	3,991	47,888	02/03/2021	12/01/2047
00914A-AB-8	AIR LEASE CORP			1,2	2.B FE	2,799,432	106.5901	3,018,632	2,832,000	2,810,516		4,374			3.750	3.939	JD	8,850	106,200	05/16/2019	06/01/2026
00115A-AJ-8	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	4,179,140	120.5647	4,319,833	3,583,000	4,150,735		(13,390)			4.250	3.338	MS	44,837	152,278	10/30/2019	09/15/2048
009279-AA-8	AIRBUS SE		C	1,2	1.F FE	1,992,165	105.8762	2,007,413	1,896,000	1,965,568		(12,890)			3.150	2.371	AO	13,438	59,724	11/26/2019	04/10/2027
00115A-AM-1	AEP TRANSMISSION COMPANY LLC			1,2	1.G FE	4,998,200	111.3997	5,569,985	5,000,000	4,998,260		35			3.650	3.652	AO	45,625	182,500	03/30/2020	04/01/2050
01609W-AT-9	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	6,860,297	105.9051	6,624,364	6,255,000	6,787,157		(73,140)			3.400	1.815	JD	14,769	212,670	03/18/2021	12/06/2027
00206R-BK-7	AT&T INC			1,2	2.B FE	3,530,355	112.7603	3,497,825	3,102,000	3,529,379		(976)			4.350	3.474	JD	5,997	67,469	11/30/2021	06/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03027X-AW-0	AMERICAN TOWER CORP			1,2	2.C FE	1,477,390	108.6712	1,463,801	1,347,000	1,468,237		(9,152)			3.800	2.458	FA	19,337	25,593	05/17/2021	08/15/2029
00206R-DQ-2	AT&T INC			1,2	2.B FE	991,124	110.9691	1,002,051	903,000	966,543		(11,931)			4.250	2.711	MS	12,793	38,378	11/26/2019	03/01/2027
03027X-AX-8	AMERICAN TOWER CORP			1,2	2.C FE	1,996,760	103.1220	2,062,440	2,000,000	1,997,658		428			2.750	2.775	JJ	25,361	55,000	09/30/2019	01/15/2027
00206R-GG-1	AT&T INC				2.B FE	675,571	115.1365	748,387	650,000	663,893		(3,191)			7.000	6.350	AO	11,375	45,500	12/04/2017	10/01/2025
030288-AC-8	AMERICAN TRANSMISSION SYSTEMS INC			1,2	2.B FE	4,986,200	101.2513	5,062,565	5,000,000	4,986,319		119			2.650	2.681	JJ	11,042		11/29/2021	01/15/2032
00206R-HN-5	AT&T INC				2.B FE	3,303,120	108.7434	3,262,302	3,000,000	3,030,200		(25,659)			9.150	8.160	FA	114,375	274,500	01/13/2000	02/01/2023
036752-AP-8	ANTHEM INC			1,2	2.B FE	1,992,300	102.1431	2,042,862	2,000,000	1,992,840		540			2.550	2.594	MS	15,017	25,217	03/08/2021	03/15/2031
00206R-HQ-8	AT&T INC				2.B FE	12,293,735	111.0757	12,357,172	11,125,000	11,311,983		(81,052)			7.570	6.692	FA	350,901	842,163	02/18/1999	02/01/2024
053484-AB-7	AVALONBAY COMMUNITIES INC			1,2	1.G FE	3,995,240	98.7925	3,951,700	4,000,000	3,995,323		83			2.050	2.063	JJ	24,144		09/08/2021	01/15/2032
00206R-JJ-2	AT&T INC			1	2.B FE	2,461,761	123.0581	2,574,375	2,092,000	2,441,742		(9,579)			5.350	4.180	JD	4,974	111,922	10/22/2019	12/15/2043
05523R-AD-9	BAE SYSTEMS PLC		C	1,2	2.B FE	5,475,950	106.7066	5,335,330	5,000,000	5,452,089		(23,861)			3.400	2.168	AO	35,889	85,000	07/12/2021	04/15/2030
00287Y-AL-3	ABBVIE INC			1	2.B FE	26,262,972	101.8311	26,476,086	26,000,000	26,027,033		(31,206)			2.900	2.775	MN	115,194	754,000	08/05/2013	11/06/2022
05578Q-AF-0	BPCE SA		C	2,5	2.B FE	9,500,000	99.9243	9,492,809	9,500,000	9,500,000					3.116	3.010	AO	59,204		10/12/2021	10/19/2032
010392-FD-5	ALABAMA POWER CO			1	1.G FE	1,991,738	130.7158	1,935,901	1,481,000	1,987,763		(3,975)			5.500	3.118	MS	23,984		10/14/2021	03/15/2041
05600L-AB-2	BMW FINANCE NV		C	1,2	1.F FE	999,020	102.9510	1,029,510	1,000,000	999,472		193			2.400	2.421	FA	9,133	24,000	08/07/2019	08/14/2024
010392-FL-7	ALABAMA POWER CO			1,2	1.E FE	8,357,871	116.5460	9,259,580	7,945,000	8,316,949		(10,704)			4.150	3.832	FA	124,560	329,718	01/19/2018	08/15/2044
06051G-HT-9	BANK OF AMERICA CORP			1,2,5	1.F FE	2,000,000	106.8541	2,137,082	2,000,000	2,000,000					3.559	3.560	AO	13,445	71,180	04/17/2019	04/23/2027
010392-FM-5	ALABAMA POWER CO			1,2	1.G FE	4,644,800	110.4225	5,521,125	5,000,000	4,682,459		8,007			3.750	4.181	MS	62,500	187,500	12/14/2016	03/01/2045
075887-CJ-6	BECTON DICKINSON AND CO			1,2	2.C FE	1,980,461	103.5666	1,996,764	1,928,000	1,976,470		(3,991)			2.823	2.480	MN	6,199	54,427	03/26/2021	05/20/2030
010392-FP-8	ALABAMA POWER CO			1,2	1.G FE	6,714,978	119.7373	8,094,241	6,760,000	6,719,924		934			4.300	4.340	JJ	144,533	290,680	01/08/2016	01/02/2046
0778FP-AG-4	BELL TELEPHONE COMPANY OF CANADA OR BELL		C	1,2	2.A FE	4,978,050	97.0579	4,852,895	5,000,000	4,978,775		725			2.150	2.197	FA	41,507		08/09/2021	02/15/2032
010392-FR-4	ALABAMA POWER CO			1,2	1.E FE	11,943,427	111.2918	14,008,299	12,587,000	11,990,995		12,933			3.700	3.995	JD	38,810	465,719	03/08/2018	12/01/2047
09247X-AS-0	BLACKROCK INC			1,2	1.D FE	4,955,500	99.2285	4,961,425	5,000,000	4,955,713		213			2.100	2.198	FA	6,125		12/01/2021	02/25/2032
010392-FT-0	ALABAMA POWER CO			1,2	1.E FE	12,950,470	106.6188	13,854,047	12,994,000	12,952,596		877			3.450	3.468	AO	112,073	448,293	09/12/2019	10/01/2049
09659W-2P-8	BNP PARIBAS SA		C	2,5	1.G FE	6,396,713	101.2156	6,325,975	6,250,000	6,394,021		(2,692)			2.871	2.492	AO	35,888	53,831	12/14/2021	04/19/2032
01609W-AT-9	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	5,471,593	105.9051	5,209,472	4,919,000	5,401,546		(70,047)			3.400	1.587	JD	11,614	167,246	02/23/2021	12/06/2027
110122-CN-6	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	4,958,147	107.4361	5,226,766	4,865,000	4,929,648		(14,267)			3.200	2.279	JD	6,919	155,680	12/03/2019	06/15/2026
01609W-AY-8	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	6,027,613	91.2025	5,809,599	6,370,000	6,034,775		7,163			2.700	3.066	FA	67,841	85,995	06/10/2021	02/09/2041
110122-DE-5	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	3,899,634	110.8789	3,848,607	3,471,000	3,803,486		(52,421)			3.900	2.158	FA	49,259	135,369	02/20/2020	02/20/2028
01626P-AN-6	ALIMENTATION COUCHE-TARD INC		C	1,2	2.B FE	4,818,335	108.1675	4,867,538	4,500,000	4,816,738		(1,662)			3.800	3.402	JJ	74,100	38,000	09/27/2021	01/25/2050
120568-BC-3	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	4,830,603	101.3886	4,859,556	4,793,000	4,829,905		(698)			2.750	2.654	MN	17,208	34,375	12/07/2021	05/14/2031
023135-BF-2	AMAZON.COM INC			1,2	1.E FE	8,299,021	116.9319	9,597,770	8,208,000	8,284,571		(3,701)			3.875	3.793	FA	113,972	318,060	08/22/2017	08/22/2037
126408-HP-1	CSX CORP			1,2	2.A FE	1,974,676	125.5720	1,932,553	1,539,000	1,969,995		(4,681)			4.500	2.973	MS	20,392	34,628	07/19/2021	03/15/2049
023135-BN-5	AMAZON.COM INC			1,2	1.E FE	983,848	113.8557	1,006,484	884,000	936,723		(13,242)			5.200	3.457	JD	3,575	45,968	04/05/2018	12/03/2025
134429-BG-3	CAMPBELL SOUP CO			1,2	2.C FE	1,370,808	110.7885	1,329,462	1,200,000	1,336,972		(21,386)			4.150	2.100	MS	14,663	49,800	05/27/2020	03/15/2028
03027X-BG-4	AMERICAN TOWER CORP			1,2	2.C FE	1,991,080	94.4309	1,888,618	2,000,000	1,992,117		821			1.875	1.924	AO	7,917	39,271	09/23/2020	10/15/2030
14040H-CG-8	CAPITAL ONE FINANCIAL CORP			2,5	2.B FE	7,960,893	94.8493	7,634,420	8,049,000	7,962,779		1,886			2.359	2.475	JJ	80,170		09/29/2021	07/29/2032
03027X-BJ-8	AMERICAN TOWER CORP			1,2	2.C FE	1,999,420	95.6831	1,913,662	2,000,000	1,999,461		40			1.500	1.505	JJ	12,583	20,917	11/17/2020	01/31/2028
161175-AY-0	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	1,997,445	110.1074	2,036,987	1,850,000	1,938,657		(24,892)			4.908	3.367	JJ	39,850	90,798	07/30/2019	07/23/2025
03040W-AJ-4	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	10,131,681	119.8702	10,992,097	9,170,000	9,994,827		(26,767)			4.300	3.670	JD	32,859	394,310	06/09/2016	12/01/2042
172967-NE-7	CITIGROUP INC			1,2,5	1.G FE	3,500,000	100.0988	3,503,458	3,500,000	3,500,000					2.520	2.414	MN	14,210		10/27/2021	11/03/2032
03040W-AR-6	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	20,616,147	111.9394	23,218,470	20,742,000	20,624,556		2,305			3.750	3.783	MS	259,275	777,825	04/12/2018	09/01/2047
191241-AH-1	COCA-COLA FEMSA SAB DE CV		C	1,2	1.F FE	10,166,027	101.7534	9,834,466	9,665,000	10,138,794		(27,232)			2.750	2.067	JJ	117,389	132,894	07/19/2021	01/22/2030
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.B FE	5,365,124	120.6595	6,131,916	5,082,000	5,317,196		(13,159)			4.700	4.238	FA	99,523	238,854	12/13/2017	02/01/2036
20030N-DG-3	COMCAST CORP			1,2	1.G FE	2,698,150	108.8717	2,721,793	2,500,000	2,682,666		(15,484)			3.400	2.391	AO	21,250	42,500	03/30/2021	04/01/2030
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.B FE	9,517,146	126.7711	9,902,091	7,811,000	9,468,928		(24,493)			4.900	3.559	FA	159,475	227,752	11/02/2021	02/01/2046
21036P-BH-0	CONSTELLATION BRANDS INC			1,2	2.C FE	1,991,100	97.6816	1,953,632	2,000,000	1,991,445		345			2.250	2.300	FA	19,375		07/21/2021	08/01/2031
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.B FE	2,963,449	109.3215	2,843,452	2,601,000	2,949,983		(12,296)			3.750	2.880	JJ	44,976	97,538	11/23/2020	07/15/2042
224044-CN-5	COX COMMUNICATIONS INC			1,2	2.B FE	3,984,560	99.9494	3,997,976	4,000,000	3,985,375		815			2.600	2.644	JD	4,622	55,756	05/18/2021	06/15/2031
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.B FE	12,342,600	125.3368	12,533,680	10,000,000	12,334,857		(7,743)			4.950	3.342	JJ	228,250		11/23/2021	01/15/2042
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2.B FE	2,997,325	111.6447	2,821,262	2,527,000	2,909,925		(57,693)			4.375	1.790	JD	3,071	110,556	06/22/2020	06/21/2028
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.B FE	6,978,141	116.3923	6,771,704	5,818,000	6,855,090		(123,051)			4.750	1.942	JJ	121,289	138,178	02/25/2021	01/23/2029
254687-FW-1	WALT DISNEY CO			1	1.G FE	2,993,402	101.9438	2,911,515	2,856,000	2,966,862		(17,413)			2.200	1.524	JJ	29,322	73,304	06/17/2020	01/13/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
037833-AK-6	APPLE INC			1	1.B FE	10,485,552	102.2890	11,456,368	11,200,000	11,090,182		79,236			2.400	3.155	MN	43,307	268,800	06/11/2013	05/03/2023
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	1,980,418	111.5734	1,971,502	1,767,000	1,910,337		(34,004)			4.900	2.716	MS	26,456	86,583	11/26/2019	03/11/2026
037833-AS-9	APPLE INC			1	1.B FE	2,697,732	105.7660	2,855,682	2,700,000	2,699,430		229			3.450	3.459	MN	14,231	93,150	04/29/2014	05/06/2024
256677-AE-5	DOLLAR GENERAL CORP			1,2	2.B FE	2,455,925	109.6001	2,612,866	2,384,000	2,438,957		(9,839)			3.875	3.374	AO	19,502	92,380	04/01/2020	04/15/2027
039482-AB-0	ARCHER-DANIELS-MIDLAND CO			1,2	1.F FE	1,477,627	108.4852	1,490,587	1,374,000	1,469,150		(8,478)			3.250	2.296	MS	11,660	44,655	03/17/2021	03/27/2030
26442C-BB-9	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	2,996,550	102.3737	3,071,211	3,000,000	2,996,798		248			2.550	2.563	AO	16,150	41,225	03/29/2021	04/15/2031
039483-AN-2	ARCHER-DANIELS-MIDLAND CO				1.F FE	899,000	127.2880	1,272,880	1,000,000	958,846		5,288			6.750	7.623	JD	3,000	67,500	08/13/1999	12/15/2027
26884A-BM-4	ERP OPERATING LP			1,2	1.G FE	3,434,015	102.8333	3,342,082	3,250,000	3,425,612		(8,403)			2.500	1.762	FA	30,694	40,625	08/03/2021	02/15/2030
05369A-AA-9	AVIATION CAPITAL GROUP LLC			1,2	2.C FE	796,173	104.3274	845,052	810,000	801,293		1,315			3.500	3.707	MN	4,725	28,350	12/01/2017	11/01/2027
26884A-BN-2	ERP OPERATING LP			1,2	1.G FE	3,275,390	96.9245	3,217,893	3,320,000	3,276,600		1,210			1.850	2.000	FA	24,227		09/17/2021	08/01/2031
05369A-AL-5	AVIATION CAPITAL GROUP LLC			1,2	2.B FE	997,490	97.1121	971,121	1,000,000	997,627		137			1.950	2.003	MS	5,471		09/15/2021	09/20/2026
29444U-BH-8	EQUINIX INC			1,2	2.B FE	3,169,673	97.2886	3,080,157	3,166,000	3,169,594		(79)			2.150	2.135	JJ	31,387		09/14/2021	07/15/2030
05523R-AD-9	BAE SYSTEMS PLC		C	1,2	2.B FE	1,976,114	106.7066	1,926,054	1,805,000	1,961,130		(14,984)			3.400	2.219	AO	12,956	61,370	02/23/2021	04/15/2030
337738-BB-3	FISERV INC			1,2	2.B FE	1,997,056	101.5766	1,986,838	1,956,000	1,987,999		(5,738)			2.250	1.921	JD	3,668	44,010	05/27/2020	06/01/2027
05523R-AF-4	BAE SYSTEMS PLC		C	1,2	2.B FE	2,148,730	94.9640	2,035,553	2,143,500	2,148,231		(476)			1.900	1.873	FA	15,386	37,333	12/09/2020	02/15/2031
340711-BA-7	FLORIDA GAS TRANSMISSION COMPANY LLC			1,2	2.B FE	3,747,000	97.9811	3,674,291	3,750,000	3,747,071		71			2.300	2.309	AO	22,042		09/15/2021	10/01/2031
05523U-AK-6	BAE SYSTEMS HOLDINGS INC			1	2.B FE	6,480,695	106.1153	6,897,495	6,500,000	6,494,046		2,006			3.800	3.835	AO	57,633	247,000	09/30/2014	10/07/2024
341081-FZ-5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	1,997,960	104.3631	2,087,262	2,000,000	1,998,648		392			2.850	2.872	AO	14,250	57,000	03/24/2020	04/01/2025
055451-AQ-1	BHP BILLITON FINANCE (USA) LTD		C		1.F FE	4,079,213	100.3767	4,115,445	4,100,000	4,099,653		2,335			2.875	2.933	FA	41,584	117,875	03/08/2012	02/24/2022
37045X-CY-0	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	3,010,542	106.5785	2,947,961	2,766,000	2,998,792		(11,750)			3.600	2.463	JD	2,766	49,788	07/13/2021	06/21/2030
05578Q-AF-0	BPCE SA		C	2,5	2.B FE	1,000,000	99.9243	999,243	1,000,000	1,000,000					3.116	3.010	AO	6,232		10/12/2021	10/19/2032
37045X-DL-7	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	3,493,910	99.5565	3,484,478	3,500,000	3,494,210		300			2.700	2.720	JD	5,513	47,250	06/07/2021	06/10/2031
057224-AK-3	BAKER HUGHES HOLDINGS LLC			1	1.G FE	7,869,978	126.0738	9,518,572	7,550,000	7,687,799		(14,990)			6.875	6.547	JJ	239,345	519,063	08/25/1999	01/15/2029
375558-BK-8	GILEAD SCIENCES INC			1,2	2.A FE	4,935,318	118.3441	4,910,097	4,149,000	4,925,665		(9,654)			4.150	3.063	MS	57,395	86,092	07/13/2021	03/01/2047
059438-AG-6	JPMORGAN CHASE & CO				1.G FE	771,255	120.7526	905,645	750,000	755,752		(1,372)			7.750	7.499	JJ	26,802	58,125	06/04/1999	07/15/2025
375558-BM-4	GILEAD SCIENCES INC			1,2	2.A FE	2,992,817	105.3775	3,093,883	2,936,000	2,976,031		(7,585)			2.950	2.481	MS	28,871	86,612	09/25/2019	03/01/2027
06051G-GR-4	BANK OF AMERICA CORP			1,2,5	1.G FE	4,541,682	107.6503	4,341,537	4,033,000	4,464,411		(73,730)			3.593	1.574	JJ	64,403	144,906	12/10/2020	07/21/2028
378272-BG-2	GLENCORE FUNDING LLC			1,2	2.A FE	2,430,075	96.9547	2,423,868	2,500,000	2,430,466		391			2.625	2.956	MS	17,865		12/08/2021	09/23/2031
06051G-HT-9	BANK OF AMERICA CORP			1,2,5	1.F FE	7,366,806	106.8541	7,008,560	6,559,000	7,210,141		(146,625)			3.559	1.188	AO	44,093	233,435	12/03/2020	04/23/2027
38141G-YG-3	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	5,000,000	97.8640	4,893,200	5,000,000	5,000,000					1.542	1.428	MS	23,773	19,275	06/07/2021	09/10/2027
06051G-HW-2	BANK OF AMERICA CORP			1,2,5	1.F FE	150,000	102.6278	153,942	150,000	150,000					2.456	2.457	AO	706	3,684	10/17/2019	10/22/2025
38141G-YJ-7	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	5,000,000	98.6657	4,933,285	5,000,000	5,000,000					2.383	2.291	JJ	52,956		07/14/2021	07/21/2032
06051G-JS-9	BANK OF AMERICA CORP			1,2,5	1.F FE	4,977,742	99.3909	4,902,953	4,933,000	4,972,002		(5,741)			1.734	1.460	JJ	37,779	21,385	07/15/2021	07/22/2027
404119-BT-5	HCA INC			1,2	2.C FE	983,501	112.5000	992,250	882,000	949,420		(15,765)			5.250	3.177	JD	2,058	46,305	10/16/2019	06/15/2026
06406F-AC-7	BANK OF NEW YORK MELLON CORP			2	1.F FE	988,483	105.0169	1,068,022	1,017,000	998,864		3,833			2.800	3.244	MN	4,509	28,476	03/19/2019	05/04/2026
404119-BU-2	HCA INC			1,2	2.C FE	2,949,788	110.3750	3,062,906	2,775,000	2,893,471		(23,235)			4.500	3.492	FA	47,175	124,875	07/10/2019	02/15/2027
06406F-AE-3	BANK OF NEW YORK MELLON CORP			2	1.F FE	999,549	103.8474	1,137,129	1,095,000	1,038,986		10,919			2.450	3.662	FA	9,986	26,828	03/15/2018	08/17/2026
413875-AW-5	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	2,978,150	112.4718	2,866,906	2,549,000	2,929,126		(49,024)			4.400	1.845	JD	4,985	112,156	02/22/2021	06/15/2028
071813-AP-4	BAXTER INTERNATIONAL INC			1	2.B FE	1,141,660	124.6932	1,246,932	1,000,000	1,047,407		(7,636)			7.650	6.539	FA	31,875	76,500	02/04/1999	02/01/2027
48121@-AP-6	JRD Holdings, LLC			1	2.B PL	4,000,000	100.0036	4,000,146	4,000,000	4,000,000					2.830	2.830	AO	24,212		10/01/2021	10/14/2033
072732-AC-4	BAYER CORP			1	2.B FE	1,427,880	122.4866	1,837,299	1,500,000	1,470,790		3,685			6.650	7.046	FA	37,683	99,750	12/18/2007	02/15/2028
501044-DE-8	KROGER CO			1,2	2.A FE	1,983,462	103.7288	2,014,413	1,942,000	1,971,899		(6,180)			2.650	2.291	AO	10,864	51,463	02/06/2020	10/15/2026
07274E-AG-8	BAYER US FINANCE LLC			1	2.B FE	14,097,805	104.4380	14,621,320	14,000,000	14,030,601		(10,413)			3.375	3.292	AO	108,938	472,500	11/03/2014	10/08/2024
50220P-AD-5	LSEGA FINANCING PLC		C	1,2	1.G FE	5,093,450	100.4563	5,022,815	5,000,000	5,091,269		(2,181)			2.500	2.275	AO	29,514		10/04/2021	04/06/2031
075887-BF-5	BECTON DICKINSON AND CO			1,2	2.C FE	7,647,804	106.0929	8,063,060	7,600,000	7,615,140		(5,125)			3.734	3.657	JD	12,613	283,784	12/05/2014	12/15/2024
548661-EA-1	LOWE'S COMPANIES INC			1,2	2.A FE	2,988,906	102.1954	3,021,918	2,957,000	2,987,136		(1,770)			2.625	2.498	AO	19,405	39,026	05/19/2021	04/01/2031
075887-BX-6	BECTON DICKINSON AND CO			1,2	2.C FE	17,227,293	126.4477	16,889,619	13,357,000	17,212,396		(14,897)			4.669	3.014	JD	43,308	311,819	11/09/2021	06/06/2047
559222-AV-6	MAGNA INTERNATIONAL INC		C	1,2	1.G FE	7,601,269	101.1905	7,510,359	7,422,000	7,587,598		(13,671)			2.450	2.151	JD	8,082	181,839	06/03/2021	06/15/2030
0778FP-AH-2	BELL TELEPHONE COMPANY OF CANADA OR BELL		C	1,2	2.A FE	5,010,550	100.5961	5,029,805	5,000,000	5,010,488		(62)			3.200	3.189	FA	61,778		08/12/2021	02/15/2052
571676-AA-3	MARS INC			1,2	1.F FE	1,986,420	103.9994	2,079,988	2,000,000	1,992,230		2,254			2.700	2.826	AO	13,500	54,000	05/16/2019	04/01/2025
084653-E#-7	Berkshire Gas Company			1	1.G	5,200,000	107.1036	5,569,388	5,200,000	5,200,000					3.680	3.680	MS	63,787	191,360	04/23/2020	09/01/2050
573284-AW-6	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	2,758,914	99.2661	2,680,185	2,700,000	2,756,580		(2,334)			2.400	2.150	JJ	32,220		07/22/2021	07/15/2031
084659-AF-8	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	10,362,300	121.3724	12,137,240	10,000,000	10,325,523		(8,431)			4.500	4.274	FA	187,500	450,000	03/03/2017	02/01/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59524Q-AA-3	MID-ATLANTIC INTERSTATE TRANSMISSION LLC			1,2	2.B FE	2,995,546	110.0438	2,909,558	2,644,000	2,927,830		(42,839)			4.100	2.215	MN	13,852	108,404	05/27/2020	05/15/2028
084659-AV-3	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	1,490,159	111.1310	1,490,267	1,341,000	1,478,765		(11,395)			3.700	2.330	JJ	22,879	24,809	03/24/2021	07/15/2030
61747Y-ED-3	MORGAN STANLEY			1,2,5	1.F FE	5,000,000	97.7821	4,889,105	5,000,000	5,000,000					2.239	2.153	JJ	50,067		07/15/2021	07/21/2032
084659-BC-4	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	3,295,941	96.0157	3,168,518	3,300,000	3,296,159		193			2.850	2.856	MN	12,018	98,230	10/27/2020	05/15/2051
61747Y-EH-4	MORGAN STANLEY			1,2,5	1.F FE	4,500,000	100.0109	4,500,491	4,500,000	4,500,000					2.511	2.408	AO	22,599		10/14/2021	10/20/2032
091802-AB-4	B&D HOLDINGS INC			1	1.G FE	6,132,780	124.6524	7,479,144	6,000,000	6,054,917		(6,506)			7.050	6.873	JJ	211,500	423,000	02/01/1999	07/01/2028
62954H-AB-4	NXP BV		C	1,2	2.B FE	1,471,284	112.0314	1,438,483	1,284,000	1,459,176		(12,108)			4.300	2.241	JD	1,994	55,212	06/14/2021	06/18/2029
099724-AL-0	BORGWARNER INC			1,2	2.A FE	987,780	103.4779	957,171	925,000	977,680		(9,407)			2.650	1.534	JJ	12,256	25,330	12/02/2020	07/01/2027
637417-AL-0	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	2,951,366	112.6561	2,957,223	2,625,000	2,919,035		(32,332)			4.300	2.436	AO	23,829	112,875	03/17/2021	10/15/2028
100743-AJ-2	BOSTON GAS CO			1	2.A FE	11,343,974	113.8106	12,570,381	11,045,000	11,307,720		(8,087)			4.487	4.309	FA	187,223	495,589	02/23/2017	02/15/2042
637417-AN-6	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	5,149,950	101.1741	5,058,705	5,000,000	5,142,377		(7,573)			2.500	2.113	AO	26,389	62,500	07/08/2021	04/15/2030
10240*-AA-7	BOWIE ACQUISITIONS LLC			1	2.C PL	6,373,088	102.1871	6,512,474	6,373,088	6,373,088					3.920	3.920	JD	694	381,135	11/22/2019	09/30/2038
65339K-CB-4	NEXTERA ENERGY CAPITAL HOLDINGS INC			2	2.B FE	5,000,000	101.7192	5,085,960	5,000,000	5,000,000					3.800	3.800	MS	8,972		12/09/2021	03/15/2082
10373Q-AZ-3	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	2,464,049	107.8772	2,673,197	2,478,000	2,469,446		1,443			3.588	3.660	AO	19,017	88,911	03/09/2018	04/14/2027
110122-AA-6	BRISTOL-MYERS SQUIBB CO				1.F FE	1,180,600	108.7469	1,087,469	1,000,000	1,020,825		(13,389)			7.150	5.637	JD	3,178	71,500	04/29/2003	06/15/2023
74460D-AJ-8	PUBLIC STORAGE			1,2	1.F FE	1,999,460	100.0158	2,000,316	2,000,000	1,999,467		7			2.250	2.253	MN	6,500		11/04/2021	11/09/2031
110122-DL-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	4,129,742	127.7475	4,075,145	3,190,000	4,127,784		(1,959)			4.550	2.914	FA	52,817		11/30/2021	02/20/2048
756109-AR-5	REALTY INCOME CORP			1,2	1.G FE	2,245,920	110.3342	2,265,161	2,053,000	2,189,438		(28,009)			4.125	2.564	AO	17,878	84,686	12/12/2019	10/15/2026
11041R-AL-2	BAE SYSTEMS FINANCE INC			1	2.B FE	1,201,300	126.7627	1,267,627	1,000,000	1,089,173		(13,502)			7.500	5.594	JJ	37,500	75,000	04/11/2011	07/01/2027
78355H-KN-8	RYDER SYSTEM INC			1,2	2.B FE	1,998,380	102.9500	2,059,000	2,000,000	1,999,135		310			2.500	2.517	MS	16,667	50,000	08/01/2019	09/01/2024
11271L-AB-8	BROOKFIELD FINANCE INC		C	1,2	1.G FE	3,938,302	122.7748	3,898,100	3,175,000	3,921,900		(16,402)			4.700	3.316	MS	41,866	149,225	02/11/2021	09/20/2047
855244-AU-3	STARBUCKS CORP			1,2	2.B FE	991,443	122.5080	977,614	798,000	990,746		(697)			4.450	3.123	FA	13,415		11/02/2021	08/15/2049
114259-AQ-7	BROOKLYN UNION GAS CO			1,2	2.A FE	985,390	113.9711	1,106,659	971,000	984,368		(286)			4.273	4.185	MS	12,217	41,491	03/15/2018	03/15/2048
87264A-BD-6	T-MOBILE USA INC			1,2	2.C FE	1,999,140	108.2492	2,164,984	2,000,000	1,999,314		84			3.750	3.757	AO	15,833	75,000	04/02/2020	04/15/2027
117043-AG-4	BRUNSWICK CORP			1	2.B FE	2,301,127	124.7113	2,868,360	2,300,000	2,300,542		(77)			7.125	7.120	FA	68,281	163,875	07/31/1997	08/01/2027
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	2,995,021	117.2042	2,838,686	2,422,000	2,920,273		(70,128)			5.000	1.714	MN	11,774	121,100	12/04/2020	11/26/2028
121897-WQ-1	BNSF RAILWAY CO				1.D FE	1,281,310	101.1583	1,011,583	1,000,000	1,003,755		(24,526)			8.750	6.160	FA	30,625	87,500	11/05/2003	02/25/2022
89236T-HG-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	1,999,060	96.9930	1,939,860	2,000,000	1,999,239		130			1.150	1.157	FA	8,817	22,936	08/11/2020	08/13/2027
12189L-AJ-0	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	10,659,800	122.0483	13,242,241	10,850,000	10,687,726		4,840			4.400	4.514	MS	140,568	477,400	10/15/2015	03/15/2042
89788J-AA-7	TRUIST BANK			2	1.F FE	2,993,820	100.6211	3,018,633	3,000,000	2,996,008		1,213			1.500	1.543	MS	13,875	45,000	03/04/2020	03/10/2025
12189L-AK-7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	2,822,680	121.8927	3,412,996	2,800,000	2,820,978		(642)			4.375	4.319	MS	40,833	122,500	01/07/2019	09/01/2042
90352J-AC-7	UBS GROUP AG		D	2	1.G FE	4,968,703	110.4040	4,701,002	4,258,000	4,848,955		(108,145)			4.253	1.482	MS	49,297	181,093	11/19/2020	03/23/2028
12189L-AQ-4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	3,986,440	104.1863	4,167,452	4,000,000	3,997,436		1,465			3.850	3.890	MS	51,333	154,000	08/13/2013	09/01/2023
907818-FJ-2	UNION PACIFIC CORP			1,2	1.G FE	2,994,342	102.5592	3,028,573	2,953,000	2,983,698		(5,876)			2.150	1.928	FA	25,749	63,490	02/27/2020	02/05/2027
12189L-AW-1	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	6,261,650	120.6164	6,030,820	5,000,000	6,226,239		(35,411)			4.150	2.700	AO	51,875	207,500	01/28/2021	04/01/2045
91159H-HX-1	US BANCORP			2	1.E FE	999,020	103.2555	1,032,555	1,000,000	999,485		195			2.400	2.421	JJ	10,067	24,000	07/24/2019	07/30/2024
12189L-AZ-4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	1,505,160	117.3050	1,544,907	1,317,000	1,495,817		(4,937)			3.900	3.096	FA	21,401	51,363	01/28/2020	08/01/2046
913017-CY-3	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	1,968,077	111.8392	1,859,886	1,663,000	1,924,539		(37,126)			4.125	1.612	MN	8,575	68,599	10/27/2020	11/16/2028
12189L-BC-4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	2,485,932	120.4942	2,561,707	2,126,000	2,470,143		(8,489)			4.050	3.134	JD	3,827	86,103	02/06/2020	06/15/2048
92343V-GH-1	VERIZON COMMUNICATIONS INC			1,2	2.A FE	2,998,650	100.1033	3,003,099	3,000,000	2,998,791		141			2.100	2.107	MS	17,325	31,500	03/11/2021	03/22/2028
12189L-BH-3	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	9,943,500	100.7350	10,073,500	10,000,000	9,943,582		82			2.875	2.903	JD	18,368		11/29/2021	06/15/2052
927804-FZ-2	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	1,990,444	109.8042	1,928,162	1,756,000	1,943,348		(29,212)			3.800	1.909	AO	16,682	66,728	05/14/2020	04/01/2028
124857-AM-5	VIACOMCBS INC			1,2	2.B FE	997,600	105.8231	1,058,231	1,000,000	999,295		252			3.700	3.728	FA	13,978	37,000	08/11/2014	08/15/2024
928668-BN-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	2.A FE	3,985,800	96.8734	3,874,936	4,000,000	3,987,933		1,932			1.625	1.679	MN	6,681	65,040	11/17/2020	11/24/2027
125523-BX-7	CIGNA CORP			1,2	2.A FE	3,567,852	104.9099	3,776,756	3,600,000	3,591,096		3,412			3.500	3.606	JD	5,600	126,000	08/05/2014	06/15/2024
96145D-AH-8	WRKCO INC			1,2	2.B FE	1,995,466	110.3887	1,979,269	1,793,000	1,974,566		(20,900)			4.000	2.177	MS	21,118	35,860	04/05/2021	03/15/2028
125523-CF-5	CIGNA CORP			1,2	2.A FE	10,411,229	125.3546	10,158,737	8,104,000	10,402,350		(8,879)			4.800	3.115	JJ	179,369		11/08/2021	07/15/2046
98956P-AT-9	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	2,971,145	107.8402	2,876,098	2,667,000	2,956,348		(14,797)			3.550	2.066	MS	26,563	47,339	07/20/2021	03/20/2030
12626P-AF-0	CRH AMERICA INC			1	2.A FE	2,051,400	133.0146	2,660,292	2,000,000	2,031,781		(1,786)			6.400	6.208	AO	27,022	128,000	11/04/2003	10/15/2033
98956P-AV-4	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	6,013,200	100.4609	6,027,654	6,000,000	6,013,129		(71)			2.600	2.574	MN	16,033		12/07/2021	11/24/2031
12626P-AM-5	CRH AMERICA INC			1,2	2.A FE	1,290,617	107.0290	1,343,214	1,255,000	1,271,851		(5,020)			3.875	3.419	MN	5,809	48,631	01/24/2018	05/18/2025
Q94968-AA-0	WR Carpenter No. 1 Pty Ltd		C	1	2.C PL	5,000,000	99.8330	4,991,650	5,000,000	5,000,000					5.760	5.760	FMAN	36,000		10/28/2021	11/01/2036
12626P-AN-3	CRH AMERICA INC			1,2	2.A FE	6,898,966	130.4104	7,951,122	6,097,000	6,828,516		(18,675)			5.125	4.294	MN	37,323	312,471	04/02/2018	05/18/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12636Y-AB-8	CRH AMERICA FINANCE INC			1,2	2.A FE	16,970,730	120.8133	19,640,618	16,257,000	16,909,885		(14,911)			4.400	4.139	MN	103,322	715,308	09/07/2017	05/09/2047
12636Y-AD-4	CRH AMERICA FINANCE INC			1,2	2.A FE	1,999,717	122.5739	2,484,573	2,027,000	2,001,461		495			4.500	4.583	AO	22,044	91,215	03/27/2018	04/04/2048
126408-GY-3	CSX CORP			1,2	2.A FE	16,130,507	117.0165	19,257,405	16,457,000	16,192,335		7,810			4.100	4.203	MS	198,673	619,572	03/30/2021	03/15/2044
126408-HM-8	CSX CORP			1,2	2.A FE	1,481,818	113.0764	1,628,300	1,440,000	1,471,271		(3,840)			4.250	3.891	MS	18,020	61,200	02/21/2019	03/15/2029
126408-HN-6	CSX CORP			1,2	2.A FE	694,566	129.8455	782,968	603,000	690,105		(1,874)			4.750	3.871	MN	3,660	28,643	07/11/2019	11/15/2048
126408-HR-7	CSX CORP			1,2	2.A FE	4,963,405	107.2770	4,663,331	4,347,000	4,947,806		(14,883)			3.350	2.635	MS	42,878	145,625	12/10/2020	09/15/2049
126650-BR-0	CVS HEALTH CORP			1	2.B FE	1,058,900	139.3894	1,393,894	1,000,000	1,046,503		(1,491)			6.125	5.704	MS	18,035	61,250	12/10/2010	09/15/2039
126650-BZ-2	CVS HEALTH CORP			1,2	2.B FE	5,673,120	101.2762	6,076,572	6,000,000	5,962,548		39,512			2.750	3.449	JD	13,750	165,000	09/13/2013	12/01/2022
133434-AD-2	CAMERON LNG LLC			1,2	1.G FE	4,400,000	107.9684	4,750,610	4,400,000	4,400,000					3.701	3.701	JJ	75,089	162,844	12/05/2019	01/15/2039
134429-AY-5	CAMPBELL SOUP CO			1	2.C FE	4,806,802	101.0086	4,949,421	4,900,000	4,893,550		10,765			2.500	2.728	FA	50,701	122,500	01/17/2013	08/02/2022
134429-BF-5	CAMPBELL SOUP CO			1,2	2.C FE	1,986,885	106.9584	2,002,261	1,872,000	1,941,665		(21,743)			3.950	2.666	MS	21,772	73,944	11/20/2019	03/15/2025
134429-BG-3	CAMPBELL SOUP CO			1,2	2.C FE	6,699,462	110.7885	6,319,376	5,704,000	6,557,032		(136,072)			4.150	1.513	MS	69,700	236,716	12/11/2020	03/15/2028
134429-BK-4	CAMPBELL SOUP CO			1,2	2.B FE	5,136,774	98.3249	5,179,756	5,268,000	5,137,140		365			3.125	3.260	AO	30,639		11/16/2021	04/24/2050
136375-BD-3	CANADIAN NATL RAILWAY		C	1	1.F FE	3,100,120	130.0749	3,837,210	2,950,000	3,013,221		(7,619)			6.900	6.490	JJ	93,859	203,550	12/04/2003	07/15/2028
136385-AT-8	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.B FE	4,711,938	104.8750	4,929,125	4,700,000	4,703,113		(1,349)			3.800	3.768	AO	37,704	178,600	04/02/2014	04/15/2024
13645R-BH-6	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.B FE	7,446,300	102.9916	7,724,370	7,500,000	7,446,390		90			3.100	3.137	JD	18,729		11/17/2021	12/02/2051
141781-AC-8	CARGILL INC				1.F FE	13,366,489	119.2469	14,905,863	12,500,000	12,729,640		(52,199)			7.375	6.811	AO	230,469	921,875	02/17/1999	10/01/2025
141781-AE-4	CARGILL INC				1.F FE	7,747,810	124.6590	8,726,130	7,000,000	7,235,901		(41,903)			7.500	6.647	MS	175,000	525,000	02/01/1999	09/01/2026
141781-BM-5	CARGILL INC			1,2	1.F FE	3,492,147	99.4513	3,433,059	3,452,000	3,486,069		(3,856)			2.125	1.992	AO	13,856	73,355	05/27/2020	04/23/2030
141784-BH-0	CARGILL INC				1.F FE	2,198,599	125.1743	2,722,541	2,175,000	2,184,793		(1,203)			6.875	6.786	MN	24,922	149,531	02/04/1999	05/01/2028
144141-CV-8	DUKE ENERGY PROGRESS LLC			1	1.F FE	7,663,658	130.8842	8,267,955	6,317,000	7,392,509		(60,413)			5.700	4.029	AO	90,017	360,069	02/22/2017	04/01/2035
14448C-AQ-7	CARRIER GLOBAL CORP			1,2	2.C FE	1,496,851	101.6496	1,460,705	1,437,000	1,491,495		(5,356)			2.722	2.195	FA	14,777	19,558	02/22/2021	02/15/2030
14448C-AR-5	CARRIER GLOBAL CORP			1,2	2.C FE	17,591,940	104.0380	17,430,527	16,754,000	17,585,231		(6,709)			3.377	3.014	AO	135,159	46,501	12/01/2021	04/05/2040
161175-CA-0	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	4,998,729	100.0911	5,234,765	5,230,000	5,000,913		2,183			3.900	4.155	JD	16,998	101,985	05/18/2021	06/01/2052
166764-AH-3	CHEVRON CORP			1,2	1.D FE	7,700,000	103.1113	7,939,570	7,700,000	7,700,000					3.191	3.191	JD	4,778	245,707	06/17/2013	06/24/2023
17252M-AL-4	CINTAS CORPORATION NO 2			1,2	1.G FE	2,848,140	100.7348	3,022,044	3,000,000	2,991,565		19,814			3.250	3.941	JD	8,125	97,500	09/12/2013	06/01/2022
17252M-AN-0	CINTAS CORPORATION NO 2			1,2	1.G FE	3,373,056	109.4507	3,596,550	3,286,000	3,349,955		(12,157)			3.700	3.261	AO	30,396	121,582	10/28/2019	04/01/2027
172967-CC-3	CITIGROUP INC				2.B FE	513,745	129.5994	647,997	500,000	508,348		(480)			6.000	5.803	AO	5,083	30,000	02/19/2004	10/31/2033
172967-HD-6	CITIGROUP INC				2.A FE	6,404,125	105.4027	6,851,176	6,500,000	6,479,422		10,731			3.875	4.058	AO	46,177	251,875	01/17/2014	10/25/2023
189054-AU-3	CLOROX CO			1,2	2.A FE	7,992,560	105.9951	8,479,608	8,000,000	7,997,590		761			3.500	3.511	JD	12,444	280,000	12/04/2014	12/15/2024
191219-AU-8	COCA-COLA REFRESHMENTS USA LLC				1.F FE	544,800	110.6025	553,013	500,000	506,215		(3,376)			6.750	5.970	MS	9,938	33,750	11/12/2003	09/15/2023
191219-BE-3	COCA-COLA REFRESHMENTS USA LLC			1	1.F FE	317,901	129.0697	387,209	300,000	307,837		(916)			6.750	6.267	MS	5,963	20,250	05/07/2004	09/15/2028
191241-AH-1	COCA-COLA FEMSA SAB DE CV		C	1,2	1.F FE	3,977,391	101.7534	3,979,575	3,911,000	3,975,961		(3,146)			2.750	2.509	JJ	47,502	81,551	06/21/2021	01/22/2030
191241-AJ-7	COCA-COLA FEMSA SAB DE CV		C	1,2	1.F FE	1,699,244	94.1493	1,606,187	1,706,000	1,699,924		510			1.850	1.887	MS	10,520	31,561	08/26/2020	09/01/2032
195869-AD-4	COLONIAL PIPELINE CO			1	1.G FE	2,561,960	141.6063	2,832,126	2,000,000	2,292,991		(24,293)			8.375	6.196	MN	27,917	167,500	06/17/2004	11/01/2030
20030N-BP-5	COMCAST CORP			1,2	1.G FE	8,089,471	118.3750	9,032,013	7,630,000	7,986,620		(20,630)			4.400	3.938	FA	126,828	335,720	01/26/2017	08/15/2035
20030N-BQ-3	COMCAST CORP			1,2	1.G FE	9,077,633	123.8201	8,931,144	7,213,000	9,069,044		(8,588)			4.600	3.042	FA	125,346		11/02/2021	08/15/2045
20030N-BZ-3	COMCAST CORP			1,2	1.G FE	15,926,236	115.3652	17,664,719	15,312,000	15,924,139		(4,086)			4.000	3.741	FA	231,381	479,360	09/22/2021	08/15/2047
20030N-CJ-8	COMCAST CORP			1,2	1.G FE	9,951,500	113.1306	11,313,060	10,000,000	9,958,450		1,810			3.900	3.935	MS	130,000	390,000	02/08/2018	03/01/2038
20030N-DL-2	COMCAST CORP			1,2	1.G FE	5,954,880	95.7346	5,744,076	6,000,000	5,956,282		959			2.800	2.837	JJ	77,467	168,000	05/20/2020	01/15/2051
202795-JP-6	COMMONWEALTH EDISON CO			1,2	1.F FE	6,298,311	118.2860	7,511,161	6,350,000	6,301,099		975			4.000	4.047	MS	84,667	254,000	02/11/2019	03/01/2049
202795-JR-2	COMMONWEALTH EDISON CO			1,2	1.F FE	4,984,800	100.0876	5,004,380	5,000,000	4,987,376		1,395			2.200	2.234	MS	36,667	110,000	02/18/2020	03/01/2030
205887-AR-3	CONAGRA BRANDS INC			1	2.C FE	1,792,420	129.8125	2,596,250	2,000,000	1,905,944		10,211			7.000	7.913	AO	35,000	140,000	08/10/1999	10/01/2028
205887-CD-2	CONAGRA BRANDS INC			1,2	2.C FE	8,182,458	126.6341	8,227,417	6,497,000	8,135,460		(46,998)			5.300	3.291	MN	57,390	275,441	06/22/2021	11/01/2038
205887-CE-0	CONAGRA BRANDS INC			1,2	2.C FE	3,988,570	134.9433	3,997,021	2,962,000	3,985,912		(2,658)			5.400	3.402	MN	26,658		11/18/2021	11/01/2048
207597-EL-5	CONNECTICUT LIGHT AND POWER CO			1,2	1.E FE	19,240,351	119.7519	23,063,018	19,259,000	19,240,908		141			4.000	4.005	AO	192,590	770,360	05/15/2018	04/01/2048
208251-AE-8	CONOCOPHILLIPS CO			1	1.G FE	946,140	131.3483	1,313,483	1,000,000	975,183		2,493			6.950	7.397	AO	14,672	69,500	06/07/1999	04/15/2029
20826F-AD-8	CONOCOPHILLIPS CO			1,2	1.G FE	12,964,350	105.6079	13,200,988	12,500,000	12,640,924		(50,920)			3.350	2.901	MN	53,507	418,750	01/28/2015	11/15/2024
209111-FY-4	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	2.A FE	10,443,940	114.3029	9,864,340	8,630,000	10,400,885		(41,082)			3.950	2.872	AO	85,221	340,885	12/10/2020	04/01/2050
209111-GC-1	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	7,500,000	100.0423	7,503,173	7,500,000	7,500,000					3.200	3.200	JD	19,333		11/29/2021	12/01/2051
21036P-AT-5	CONSTELLATION BRANDS INC			1,2	2.C FE	18,970,634	119.2202	18,407,599	15,440,000	18,951,774		(18,860)			4.500	3.170	MN	100,360	99,900	11/05/2021	05/09/2047
210371-AF-7	EXELON CORP			1	2.B FE	25,292,415	142.8287	29,279,884	20,500,000	23,206,616		(188,110)			7.600	5.867	AO	389,500	1,558,000	01/18/2005	04/01/2032
224044-AG-2	COX COMMUNICATIONS INC				2.B FE	2,118,320	117.8975	2,357,950	2,000,000	2,029,209		(7,221)			7.625	7.140	JD	6,778	152,500	12/21/1995	06/15/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
224044-CJ-4	COX COMMUNICATIONS INC			1,2	2.B FE	1,895,411	107.5720	2,044,944	1,901,000	1,897,665		527			3.500	3.535	FA	25,135	66,535	08/29/2017	08/15/2027
225401-AB-4	CREDIT SUISSE GROUP AG		C	1,2	2.A FE	3,999,359	100.0417	3,999,667	3,998,000	3,998,006		(296)			3.574	3.566	JJ	68,269	142,889	01/06/2017	01/09/2023
225401-AT-5	CREDIT SUISSE GROUP AG		C	1,2,5	2.A FE	9,209,000	96.4288	8,871,450	9,200,000	9,204,552		(4,448)			1.305	1.242	FA	49,692	60,030	02/09/2021	02/02/2027
225433-AR-2	CREDIT SUISSE GROUP FUNDING (GUERNSEY) L		C		2.A FE	13,587,280	110.0477	12,757,830	11,593,000	13,202,028		(363,385)			4.550	1.220	AO	106,962	527,482	12/11/2020	04/17/2026
22822V-AG-6	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	4,986,050	104.4104	5,220,520	5,000,000	4,994,496		1,949			3.200	3.243	MS	53,333	160,000	07/25/2017	09/01/2024
239753-DL-7	TARGET CORP				1.F FE	943,830	125.5049	1,129,544	900,000	918,213		(2,174)			6.650	6.270	FA	24,938	59,850	11/07/2001	08/01/2028
244199-BE-4	DEERE & CO			2	1.F FE	3,590,856	100.4263	3,615,347	3,600,000	3,599,556		1,006			2.600	2.629	JD	5,980	93,600	06/05/2012	06/08/2022
244199-BF-1	DEERE & CO			2	1.F FE	3,591,335	118.8126	4,443,591	3,740,000	3,612,600		3,899			3.900	4.149	JD	8,914	145,860	01/12/2016	06/09/2042
24703D-BE-0	DELL INTERNATIONAL LLC			1,2	2.C FE	8,062,304	98.9315	8,062,917	8,150,000	8,062,427		123			3.375	3.450	JD	13,753		12/20/2021	12/15/2041
251566-AA-3	DEUTSCHE TELEKOM AG		C	1,2	2.A FE	7,511,850	106.3184	7,442,288	7,000,000	7,510,999		(851)			3.625	3.223	JJ	112,778		12/14/2021	01/21/2050
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2.B FE	1,000,498	111.6447	1,122,029	1,005,000	1,001,867		410			4.375	4.431	JD	1,221	43,969	06/14/2018	06/21/2028
25243Y-AZ-2	DIAGEO CAPITAL PLC		C	1,2	1.G FE	2,395,185	111.8112	2,647,689	2,368,000	2,386,353		(2,605)			3.875	3.733	MN	10,960	91,760	06/05/2018	05/18/2028
25245B-AA-5	DIAGEO INVESTMENT CORP			1	1.G FE	1,497,702	121.7500	1,716,675	1,410,000	1,491,140		(2,590)			4.250	3.840	MN	8,323	59,925	05/16/2019	05/11/2042
25389J-AT-3	DIGITAL REALTY TRUST LP			1,2	2.B FE	4,631,077	113.1198	4,385,655	3,877,000	4,527,202		(97,377)			4.450	1.633	JJ	79,554	172,527	12/03/2020	07/15/2028
254687-EV-4	WALT DISNEY CO			1,2	2.A FE	3,889,800	128.3871	3,851,613	3,000,000	3,885,351		(4,449)			4.750	2.932	MS	41,958		11/03/2021	09/15/2044
254687-EX-0	WALT DISNEY CO			1,2	1.G FE	4,241,015	131.0331	5,326,496	4,065,000	4,224,911		(3,738)			4.950	4.671	AO	42,479	201,218	01/04/2017	10/15/2045
254687-FB-7	WALT DISNEY CO			1,2	2.A FE	10,471,051	129.5638	13,639,181	10,527,000	10,476,176		1,045			4.750	4.783	MN	63,893	500,033	04/06/2017	11/15/2046
254687-FL-5	WALT DISNEY CO			1,2	1.G FE	998,970	99.4968	994,968	1,000,000	999,154		101			2.000	2.012	MS	6,667	20,000	02/27/2020	09/01/2029
254687-FM-3	WALT DISNEY CO			1,2	2.A FE	2,779,147	97.1771	2,780,237	2,861,000	2,779,160		13			2.750	2.901	MS	26,226		12/28/2021	09/01/2049
25468P-CR-5	TWDC ENTERPRISES 18 CORP			1	2.A FE	15,496,964	119.1908	17,739,167	14,883,000	15,419,447		(17,638)			4.125	3.864	JD	51,160	613,924	04/13/2018	12/01/2041
25468P-CX-2	TWDC ENTERPRISES 18 CORP			1	2.A FE	8,752,489	112.5061	10,190,803	9,058,000	8,794,235		8,003			3.700	3.905	JD	27,929	335,146	06/13/2017	12/01/2042
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	6,204,700	123.9059	6,195,295	5,000,000	6,190,698		(14,002)			5.200	3.734	MS	72,944	130,000	06/29/2021	09/20/2047
256677-AE-5	DOLLAR GENERAL CORP			1,2	2.B FE	2,946,286	109.6001	3,134,563	2,860,000	2,925,930		(11,803)			3.875	3.374	AO	23,396	110,825	04/01/2020	04/15/2027
256677-AG-0	DOLLAR GENERAL CORP			1,2	2.B FE	985,830	108.1280	987,209	913,000	979,758		(6,072)			3.500	2.487	AO	7,811	31,955	03/05/2021	04/03/2030
256677-AH-8	DOLLAR GENERAL CORP			1,2	2.B FE	27,721,862	116.1791	26,368,009	22,696,000	27,615,101		(98,043)			4.125	2.968	AO	228,851	675,984	11/23/2021	04/03/2050
256746-AH-1	DOLLAR TREE INC			1,2	2.B FE	799,883	111.8102	896,718	802,000	800,579		191			4.200	4.232	MN	4,304	33,684	04/05/2018	05/15/2028
256746-AK-4	DOLLAR TREE INC			1,2	2.B FE	9,988,700	101.0415	10,104,150	10,000,000	9,988,719		19			3.375	3.381	JD	28,125		11/29/2021	12/01/2051
257469-AG-1	DOMINION ENERGY INC			1	2.B FE	14,228,266	127.6837	16,215,830	12,700,000	13,596,250		(56,969)			6.750	5.868	JD	38,100	857,250	01/14/2005	12/15/2032
25746U-BP-3	DOMINION ENERGY INC			1,2	2.B FE	3,789,400	100.9540	4,038,160	4,000,000	3,981,389		25,808			2.750	3.428	MS	32,389	110,000	08/09/2013	09/15/2022
26054C-BR-3	DOW CAPITAL LTD				2.B FE	2,477,888	102.5311	2,040,369	1,990,000	2,008,318		(42,367)			8.640	6.351	JD	14,328	171,936	02/18/2004	06/01/2022
263534-CP-2	E I DU PONT DE NEMOURS AND CO			1,2	1.G FE	2,960,455	100.2934	2,793,171	2,785,000	2,942,212		(17,602)			2.300	1.571	JJ	29,536	74,731	12/16/2020	07/15/2030
26441C-AP-0	DUKE ENERGY CORP			1,2	2.B FE	6,919,790	122.8886	7,886,990	6,418,000	6,885,041		(9,797)			4.800	4.300	JD	13,692	308,064	06/07/2021	12/15/2045
26441C-BM-6	DUKE ENERGY CORP			1,2	2.B FE	4,223,758	101.6911	4,174,420	4,105,000	4,223,162		(595)			3.300	3.098	JD	6,021	69,614	11/04/2021	06/15/2041
26442C-AM-6	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	4,699,680	117.9509	4,718,036	4,000,000	4,696,492		(3,188)			4.250	3.056	JD	7,556	85,000	11/15/2021	12/15/2041
26442C-AP-9	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	8,268,219	109.9315	7,821,626	7,115,000	8,248,946		(18,551)			3.750	2.801	JD	22,234	105,563	12/13/2021	06/01/2045
26442C-AR-5	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	7,273,402	111.3492	6,569,603	5,900,000	7,229,489		(40,110)			3.875	2.596	MS	67,317	228,625	11/24/2020	03/15/2046
26442U-AK-0	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	8,417,173	92.5944	7,838,116	8,465,000	8,418,640		1,089			2.500	2.527	FA	79,947	208,686	08/17/2020	08/15/2050
26444H-AL-5	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	5,965,800	101.6134	6,096,804	6,000,000	5,965,866		66			3.000	3.029	JD	14,500		11/29/2021	12/15/2051
26875P-AK-7	EOG RESOURCES INC			1,2	1.G FE	1,485,446	101.7216	1,556,340	1,530,000	1,516,503		10,834			2.625	3.381	MS	11,826	40,163	01/16/2019	03/15/2023
26875P-AM-3	EOG RESOURCES INC			1,2	1.G FE	4,670,114	105.0555	4,922,901	4,686,000	4,678,560		2,142			3.150	3.202	AO	36,902	147,609	12/12/2017	04/01/2025
26875P-AN-1	EOG RESOURCES INC			1,2	1.G FE	6,776,402	113.5445	7,574,554	6,671,000	6,756,864		(5,162)			3.900	3.772	AO	65,042	260,169	11/30/2017	04/01/2035
26882P-AR-3	ERAC USA FINANCE LLC			1	2.A FE	1,498,470	138.5069	2,077,604	1,500,000	1,499,102		45			6.700	6.707	JD	8,375	100,500	05/25/2004	06/01/2034
26884T-AH-5	ERAC USA FINANCE LLC			1	2.A FE	5,002,050	101.9559	5,097,795	5,000,000	5,000,220		(272)			3.300	3.294	AO	34,833	165,000	10/24/2012	10/15/2022
26884T-AL-6	ERAC USA FINANCE LLC			1,2	2.A FE	3,494,050	105.9068	3,706,738	3,500,000	3,498,175		590			3.850	3.869	MN	17,218	134,750	05/19/2014	11/15/2024
26884T-AS-1	ERAC USA FINANCE LLC			1,2	2.A FE	10,284,530	117.9339	10,231,945	8,676,000	10,279,912		(4,619)			4.200	3.111	MN	60,732		11/22/2021	11/01/2046
277432-AB-6	EASTMAN CHEMICAL CO				2.C FE	10,169,000	111.4682	11,146,820	10,000,000	10,027,423		(12,098)			7.250	7.103	JJ	334,306	725,000	01/29/1999	01/15/2024
277432-AL-4	EASTMAN CHEMICAL CO			1,2	2.C FE	15,068,648	120.7404	15,173,446	12,567,000	15,025,159		(43,489)			4.800	3.446	MS	201,072	240,000	10/05/2021	09/01/2042
278062-AC-8	EATON CORP			1	2.A FE	7,875,706	101.7129	8,035,319	7,900,000	7,897,508		2,913			2.750	2.789	MN	35,605	217,250	11/07/2013	11/02/2022
278062-AE-4	EATON CORP			1	2.A FE	21,546,346	117.6390	26,268,789	22,330,000	21,662,110		19,013			4.150	4.369	MN	151,875	926,695	05/23/2016	11/02/2042
278865-BN-9	ECOLAB INC			1,2	1.G FE	9,975,500	98.4865	9,848,650	10,000,000	9,975,525		25			2.700	2.712	JD	12,000		12/06/2021	12/15/2051
283695-AZ-7	EL PASO NATURAL GAS CO LLC				2.B FE	6,770,302	100.2423	5,656,673	5,643,000	5,646,624		(93,426)			8.625	6.879	JJ	224,427	486,709	02/05/1999	01/15/2022
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	16,888,916	120.2939	19,496,032	16,207,000	16,826,223		(16,662)			4.850	4.569	MS	231,445	786,040	06/21/2018	03/15/2044
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	12,565,467	124.7384	14,908,734	11,952,000	12,508,430		(13,954)			5.100	4.758	FA	230,275	609,552	07/25/2017	02/15/2045

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30306V-A@-8	FLNG LIQUEFACTION 3, LLC			1	2.C FE	4,709,000	107.3909	5,057,036	4,709,000	4,709,000					4.360	4.360	JD	570	205,312	07/24/2019	06/30/2039
31428X-AX-4	FEDEX CORP			1	2.B FE	5,878,125	120.9031	6,649,671	5,500,000	5,769,094		(16,674)			4.900	4.373	JJ	124,269	269,500	06/24/2014	01/15/2034
31428X-BB-1	FEDEX CORP			1	2.B FE	13,422,750	112.8327	16,924,905	15,000,000	13,610,935		32,506			4.100	4.766	FA	256,250	615,000	06/18/2015	02/01/2045
31428X-BE-5	FEDEX CORP			1,2	2.B FE	6,442,176	122.8541	6,388,413	5,200,000	6,436,659		(5,517)			4.750	3.284	MN	31,561	123,500	11/05/2021	11/15/2045
31428X-BG-0	FEDEX CORP			1,2	2.B FE	5,990,250	120.2146	6,010,730	5,000,000	5,975,450		(14,800)			4.550	3.352	AO	56,875	113,750	06/08/2021	04/01/2046
31428X-BV-7	FEDEX CORP			1,2	2.B FE	5,573,750	105.6574	5,282,870	5,000,000	5,505,819		(64,195)			3.100	1.633	FA	62,861	155,000	12/08/2020	08/05/2029
31620M-AU-0	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	11,918,600	122.9720	12,297,200	10,000,000	11,912,641		(5,959)			4.500	3.339	FA	170,000		11/16/2021	08/15/2046
31620M-BT-2	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	5,998,516	97.8418	5,905,731	6,036,000	6,001,325		2,808			2.250	2.320	MS	45,270	67,528	02/23/2021	03/01/2031
337738-AU-2	FISERV INC			1,2	2.B FE	2,980,014	107.6214	2,955,284	2,746,000	2,958,464		(21,550)			3.500	2.334	JJ	48,055	48,055	03/05/2021	07/01/2029
337738-AV-0	FISERV INC			1,2	2.B FE	5,921,716	119.2846	5,788,882	4,853,000	5,912,314		(9,402)			4.400	3.188	JJ	106,766		09/13/2021	07/01/2049
340711-AW-0	FLORIDA GAS TRANSMISSION COMPANY LLC			1,2	2.B FE	2,058,045	108.0018	2,090,915	1,936,000	1,991,750		(15,736)			4.350	3.418	JJ	38,833	84,216	07/11/2017	07/15/2025
341081-ER-4	FLORIDA POWER & LIGHT CO			1	1.E FE	5,025,900	133.2500	6,662,500	5,000,000	5,015,962		(920)			5.950	5.912	AO	74,375	297,500	10/20/2003	10/01/2033
341081-FG-7	FLORIDA POWER & LIGHT CO			1,2	1.E FE	4,521,451	118.9626	5,044,014	4,240,000	4,479,870		(8,078)			4.050	3.648	JD	14,310	171,720	05/23/2016	06/01/2042
341081-FQ-5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	2,068,080	120.1544	2,523,242	2,100,000	2,070,305		630			3.950	4.038	MS	27,650	82,950	06/14/2018	03/01/2048
341081-FR-3	FLORIDA POWER & LIGHT CO			1,2	1.D FE	11,989,320	122.8490	14,741,880	12,000,000	11,990,365		199			4.125	4.130	JD	41,250	495,000	05/03/2018	06/01/2048
341081-FU-6	FLORIDA POWER & LIGHT CO			1,2	1.D FE	10,094,647	120.5823	12,178,812	10,100,000	10,094,981		101			3.990	3.993	MS	134,330	402,990	02/21/2019	03/01/2049
34110Q-AL-2	DUKE ENERGY FLORIDA LLC			1	2.A FE	1,062,380	124.7203	1,247,203	1,000,000	1,027,467		(3,617)			6.750	6.201	FA	28,125	67,500	12/21/2007	02/01/2028
361448-AQ-6	GATX CORP			1	2.B FE	5,101,674	103.3526	5,477,688	5,300,000	5,269,744		23,211			3.900	4.377	MS	52,249	206,700	08/01/2013	03/30/2023
369604-BF-9	GENERAL ELECTRIC CO			1	2.B FE	3,891,956	114.0404	4,219,495	3,700,000	3,861,485		(5,022)			4.125	3.819	AO	34,765	152,625	03/04/2015	10/09/2042
36962G-3P-7	GENERAL ELECTRIC CO				2.B FE	13,421,220	135.4433	14,898,763	11,000,000	12,947,257		(82,670)			5.875	4.332	JJ	299,788	646,250	07/28/2015	01/14/2038
37045X-DH-6	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	998,910	99.8752	998,752	1,000,000	999,016		106			2.400	2.417	AO	5,400	12,067	04/06/2021	04/10/2028
375558-BA-0	GILEAD SCIENCES INC			1,2	2.A FE	11,835,057	122.5976	12,284,280	10,020,000	11,829,223		(7,812)			4.500	3.336	FA	187,875	90,900	11/02/2021	02/01/2045
375558-BD-4	GILEAD SCIENCES INC			1,2	2.A FE	6,278,950	127.1274	6,356,370	5,000,000	6,272,403		(6,547)			4.750	3.207	MS	79,167		10/22/2021	03/01/2046
375558-BM-4	GILEAD SCIENCES INC			1,2	2.A FE	1,291,829	105.3775	1,308,789	1,242,000	1,277,803		(6,798)			2.950	2.326	MS	12,213	36,639	11/26/2019	03/01/2027
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	2,699,784	111.7101	3,016,173	2,700,000	2,699,853		20			3.875	3.876	MN	13,369	104,625	05/10/2018	05/15/2028
377373-AD-7	GLAXOSMITHKLINE CAPITAL PLC		C	1	1.F FE	5,308,586	100.8638	5,345,781	5,300,000	5,300,356		(998)			2.850	2.831	MN	22,238	151,050	05/23/2012	05/08/2022
38141G-CU-6	GOLDMAN SACHS GROUP INC			1	2.A FE	2,516,515	132.1538	3,303,845	2,500,000	2,509,989		(618)			6.125	6.075	FA	57,847	153,125	02/25/2004	02/15/2033
38141G-XM-1	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	3,000,000	97.3413	2,920,239	3,000,000	3,000,000					1.093	1.043	JD	2,004	32,790	12/04/2020	12/09/2026
38141G-YA-6	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	2,000,000	97.9767	1,959,534	2,000,000	2,000,000					1.431	1.322	MS	8,904	14,390	03/01/2021	03/09/2027
38141G-YM-0	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	9,975,700	99.7250	9,972,500	10,000,000	9,975,417		(283)			1.948	1.831	AO	37,878		12/01/2021	10/21/2027
40052V-AC-8	GRUPO BIMBO SAB DE CV		C	1	2.B FE	3,686,715	105.4825	3,902,853	3,700,000	3,696,208		1,425			3.875	3.919	JD	1,593	143,375	06/25/2014	06/27/2024
40052V-AD-6	GRUPO BIMBO SAB DE CV		C	1	2.B FE	6,579,868	119.2868	6,467,730	5,422,000	6,577,718		(2,150)			4.875	3.498	JD	2,937	132,161	12/06/2021	06/27/2044
404119-BU-2	HCA INC			1,2	2.C FE	2,896,665	110.3750	2,768,205	2,508,000	2,838,078		(58,587)			4.500	1.539	FA	42,636	56,430	02/19/2021	02/15/2027
404119-BV-0	HCA INC			1,2	2.C FE	5,176,967	130.8750	5,214,060	3,984,000	5,165,689		(11,278)			5.500	3.674	JD	9,739	178,310	10/27/2021	06/15/2047
404119-BY-4	HCA INC			1,2	2.C FE	4,821,324	122.7500	4,824,075	3,930,000	4,820,353		(971)			5.125	3.361	JD	8,952		12/21/2021	06/15/2039
404119-BZ-1	HCA INC			1,2	2.C FE	3,972,682	128.8750	3,960,329	3,073,000	3,972,020		(662)			5.250	3.554	JD	7,170		12/16/2021	06/15/2049
4041A2-AF-1	HBOS PLC		C		2.A FE	10,864,230	132.6245	14,588,695	11,000,000	10,918,324		4,602			6.000	6.089	MN	110,000	660,000	11/05/2003	11/01/2033
413875-AN-5	L3HARRIS TECHNOLOGIES INC			1	2.B FE	7,459,050	142.9377	10,720,328	7,500,000	7,467,051		896			6.150	6.190	JD	20,500	461,250	11/30/2010	12/15/2040
413875-AT-2	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	14,671,104	131.9554	14,779,005	11,200,000	14,658,505		(12,599)			5.054	3.147	AO	100,631		11/16/2021	04/27/2045
423012-AD-5	HEINEKEN NV		C	1	2.A FE	32,309,696	102.1106	33,492,277	32,800,000	32,730,876		53,558			2.750	2.923	AO	225,500	902,000	02/19/2013	04/01/2023
423012-AG-8	HEINEKEN NV		C	1,2	2.A FE	5,300,250	124.8156	6,240,780	5,000,000	5,275,063		(6,421)			4.350	3.998	MS	55,583	217,500	10/11/2017	03/29/2047
437076-BC-5	HOME DEPOT INC			1,2	1.F FE	1,973,200	105.1911	2,103,822	2,000,000	1,993,648		2,818			3.750	3.907	FA	28,333	75,000	09/13/2013	02/15/2024
437076-BF-8	HOME DEPOT INC			1,2	1.F FE	13,456,859	125.3202	13,453,123	10,735,000	13,454,538		(2,321)			4.400	2.873	MS	139,078		12/20/2021	03/15/2045
437076-BH-4	HOME DEPOT INC			1,2	1.F FE	4,409,855	123.1826	4,299,073	3,490,000	4,386,157		(23,698)			4.250	2.768	AO	37,081	148,325	02/04/2021	04/01/2046
437076-BW-1	HOME DEPOT INC			1,2	1.F FE	993,130	112.7431	1,127,431	1,000,000	994,960		620			3.900	3.984	JD	2,708	39,000	11/27/2018	12/06/2028
437076-BX-9	HOME DEPOT INC			1,2	1.F FE	4,880,600	129.4083	6,077,014	4,696,000	4,870,671		(3,521)			4.500	4.264	JD	14,675	211,320	01/03/2019	12/06/2048
437076-BZ-4	HOME DEPOT INC			1,2	1.F FE	5,559,826	105.7242	5,507,174	5,209,000	5,545,268		(8,067)			3.125	2.787	JD	7,235	162,781	02/28/2020	12/15/2049
448055-AP-8	CENOVUS ENERGY INC		C	1,2	2.C FE	899,451	110.7500	996,750	900,000	899,612		44			4.400	4.407	AO	8,360	39,600	03/13/2019	04/15/2029
454889-AR-7	INDIANA MICHIGAN POWER CO			1,2	1.G FE	13,345,689	111.5999	15,476,674	13,868,000	13,383,360		10,527			3.750	3.967	JJ	260,025	520,050	04/27/2018	07/01/2047
454889-AS-5	INDIANA MICHIGAN POWER CO			1,2	1.G FE	2,093,385	110.5726	2,322,025	2,100,000	2,095,532		607			3.850	3.888	MN	10,331	80,850	04/30/2018	05/15/2028
456873-AE-8	TRANE TECHNOLOGIES FINANCING LTD		C	1,2	2.B FE	997,739	106.5061	1,055,475	991,000	995,233		(952)			3.500	3.387	MS	9,635	34,685	04/10/2019	03/21/2026
458140-AU-4	INTEL CORP			1,2	1.E FE	1,187,477	104.8096	1,276,581	1,218,000	1,198,483		4,110			2.600	2.993	MN	3,695	31,668	04/03/2019	05/19/2026
458140-BH-2	INTEL CORP			1,2	1.E FE	8,223,105	103.5245	8,335,793	8,052,000	8,192,061		(16,692)			2.450	2.201	MN	25,207	197,274	02/10/2020	11/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
458140-BL-3	INTEL CORP			1,2	1.E FE	22,126,158	125.1983	23,677,503	18,912,000	22,107,014		(19,298)			4.600	3.293	MS	231,987	322,000	11/09/2021	03/25/2040
45866F-AL-8	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	5,020,800	101.5553	5,077,765	5,000,000	5,020,781		(19)			3.000	2.978	JD	6,667	75,000	12/09/2021	06/15/2050
460146-CK-7	INTERNATIONAL PAPER CO			1,2	2.B FE	2,827,727	126.7553	2,819,038	2,224,000	2,825,698		(2,029)			4.800	3.093	JD	4,745	53,376	11/19/2021	06/15/2044
460146-CM-3	INTERNATIONAL PAPER CO			1,2	2.B FE	4,871,800	124.9461	6,247,305	5,000,000	4,899,833		4,910			5.000	5.206	MS	73,611	250,000	07/21/2015	09/15/2035
46625H-JD-3	JPMORGAN CHASE & CO				1.F FE	6,067,487	99.9995	6,099,970	6,100,000	6,099,753		3,890			4.500	4.566	JJ	119,713	274,500	01/13/2012	01/24/2022
46647P-BD-7	JPMORGAN CHASE & CO			1,2,5	1.F FE	1,975,091	108.9174	1,964,870	1,804,000	1,959,910		(15,181)			3.702	2.411	MN	10,203	66,784	03/15/2021	05/06/2030
46647P-CB-0	JPMORGAN CHASE & CO			1,2,5	1.F FE	2,000,000	98.9679	1,979,358	2,000,000	2,000,000					1.578	1.578	AO	6,049	15,780	04/15/2021	04/22/2027
49271V-AC-4	KEURIG DR PEPPER INC			1,2	2.B FE	5,472,384	123.3566	5,338,874	4,328,000	5,461,128		(11,255)			4.985	2.915	MN	21,575	48,055	11/30/2021	05/25/2038
49271V-AD-2	KEURIG DR PEPPER INC			1,2	2.B FE	8,464,449	130.0906	8,328,400	6,402,000	8,458,084		(6,365)			5.085	3.243	MN	32,554	162,771	11/19/2021	05/25/2048
49271V-AJ-9	KEURIG DR PEPPER INC			1,2	2.B FE	2,469,356	105.7696	2,469,720	2,335,000	2,458,875		(10,481)			3.200	2.472	MN	12,453	74,720	03/24/2021	05/01/2030
494550-BU-9	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	5,954,220	122.4526	7,347,156	6,000,000	5,959,426		914			5.500	5.553	MS	110,000	330,000	12/13/2016	03/01/2044
494550-BW-5	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	5,806,892	121.5643	7,216,057	5,936,000	5,819,382		2,527			5.400	5.553	MS	106,848	320,544	12/13/2016	09/01/2044
49456B-AH-4	KINDER MORGAN INC			1,2	2.B FE	3,042,132	127.0755	3,553,031	2,796,000	3,028,399		(5,375)			5.550	4.940	JD	12,932	155,178	04/18/2019	06/01/2045
50075N-AZ-7	MONDELEZ INTERNATIONAL INC				2.A FE	7,483,630	141.3230	9,892,610	7,000,000	7,389,345		(11,673)			6.500	5.992	FA	179,472	455,000	03/30/2011	02/09/2040
501044-BV-2	KROGER CO			1	2.A FE	2,588,928	137.3595	2,898,285	2,110,000	2,372,984		(26,236)			8.000	5.958	MS	49,702	168,800	03/08/2011	09/15/2029
501044-CS-8	KROGER CO			1,2	2.A FE	6,994,690	103.7724	7,264,068	7,000,000	6,999,059		565			3.850	3.859	FA	112,292	269,500	01/14/2014	08/01/2023
501044-DK-4	KROGER CO			1,2	2.A FE	2,987,111	124.6895	3,101,028	2,487,000	2,977,160		(9,950)			4.650	3.479	JJ	53,325	57,823	02/23/2021	01/15/2048
50220P-AC-7	LSEGA FINANCING PLC		C	1,2	1.G FE	5,045,808	98.8686	4,877,188	4,933,000	5,039,397		(6,412)			2.000	1.627	AO	23,295	49,330	08/19/2021	04/06/2028
502431-AM-1	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	959,240	112.0899	910,170	812,000	941,560		(17,680)			4.400	1.681	JD	1,588	35,728	02/04/2021	06/15/2028
524660-AW-7	LEGGETT & PLATT INC			1,2	2.B FE	9,134,223	101.1391	9,405,936	9,300,000	9,286,707		20,726			3.400	3.635	FA	119,453	316,200	08/27/2013	08/15/2022
532457-AM-0	ELI LILLY AND CO				1.F FE	423,864	118.6147	415,151	350,000	368,223		(4,736)			7.125	5.433	JD	2,078	24,938	03/29/2004	06/01/2025
532457-BV-9	ELI LILLY AND CO			1,2	1.F FE	1,999,915	110.1171	2,205,646	2,003,000	2,000,720		275			3.375	3.393	MS	19,905	67,601	02/20/2019	03/15/2029
539830-AR-0	LOCKHEED MARTIN CORP			1	1.G FE	2,697,798	140.5366	3,794,488	2,700,000	2,698,909		45			6.150	6.154	MS	55,350	166,050	12/18/2006	09/01/2036
539830-BD-0	LOCKHEED MARTIN CORP			1,2	1.G FE	3,487,340	114.8111	3,552,255	3,094,000	3,463,008		(11,139)			3.800	3.066	MS	39,191	117,572	10/07/2019	03/01/2045
539830-BK-4	LOCKHEED MARTIN CORP			1,2	1.G FE	6,934,410	122.1601	8,551,207	7,000,000	6,948,336		2,497			4.500	4.571	MN	40,250	315,000	11/16/2015	05/15/2036
546268-AG-8	LOUISIANA LAND AND EXPLORATION COMPANY L				1.G FE	540,845	111.7385	558,693	500,000	506,079		(2,874)			7.650	6.960	JD	3,188	38,250	02/26/1998	12/01/2023
548661-AK-3	LOWE'S COMPANIES INC				2.A FE	3,981,235	126.7264	5,069,056	4,000,000	3,992,296		815			6.500	6.534	MS	76,556	260,000	08/27/1999	03/15/2029
548661-CL-9	LOWE'S COMPANIES INC			1	2.A FE	3,638,145	128.9047	4,511,665	3,500,000	3,602,011		(4,375)			5.800	5.509	AO	42,856	203,000	03/30/2011	10/15/2036
548661-DJ-3	LOWE'S COMPANIES INC			1,2	2.A FE	2,976,834	120.2776	3,000,926	2,495,000	2,976,797		(38)			4.375	3.190	MS	32,140		12/29/2021	09/15/2045
548661-DN-4	LOWE'S COMPANIES INC			1,2	2.A FE	7,062,240	110.3967	6,623,802	6,000,000	7,029,473		(30,390)			3.700	2.716	AO	46,867	222,000	12/01/2020	04/15/2046
548661-DQ-7	LOWE'S COMPANIES INC			1,2	2.A FE	14,824,185	116.0335	14,773,385	12,732,000	14,816,293		(7,892)			4.050	3.100	MN	83,076		11/15/2021	05/03/2047
548661-DZ-7	LOWE'S COMPANIES INC			1,2	2.A FE	5,228,800	98.7926	4,939,630	5,000,000	5,223,477		(5,083)			3.000	2.771	AO	31,667	147,083	12/10/2020	10/15/2050
548661-EA-1	LOWE'S COMPANIES INC			1,2	2.A FE	3,488,861	102.1954	3,532,895	3,457,000	3,487,061		(1,800)			2.625	2.516	AO	22,687	45,625	05/19/2021	04/01/2031
571676-AD-7	MARS INC			1,2	1.F FE	8,988,750	115.4083	10,386,747	9,000,000	8,989,854		407			3.875	3.884	AO	87,188	348,750	03/26/2019	04/01/2039
571676-AF-2	MARS INC			1,2	1.F FE	20,729,255	120.2708	20,839,322	17,327,000	20,589,119		(79,500)			3.950	2.930	AO	171,104	684,417	05/28/2020	04/01/2049
571676-AQ-8	MARS INC			1,2	1.F FE	8,087,462	94.3247	7,702,555	8,166,000	8,089,814		1,838			2.450	2.496	JJ	91,697	200,067	12/01/2020	07/16/2050
571903-AK-9	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	14,956,650	101.1001	15,165,015	15,000,000	14,996,570		4,762			3.250	3.283	MS	143,542	487,500	09/05/2012	09/15/2022
573284-AT-3	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	2,999,483	107.5979	3,235,469	3,007,000	3,002,216		710			3.500	3.530	JD	4,678	105,245	12/06/2017	12/15/2027
573284-AU-0	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	4,793,280	117.5335	4,701,340	4,000,000	4,790,715		(2,565)			4.250	3.119	JD	7,556	85,000	11/10/2021	12/15/2047
573284-AW-6	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	2,498,425	99.2661	2,481,653	2,500,000	2,498,507		82			2.400	2.407	JJ	29,833		06/21/2021	07/15/2031
58013M-ER-1	MCDONALD'S CORP			1	2.A FE	7,473,394	109.6716	7,040,917	6,420,000	7,436,077		(34,944)			3.625	2.649	MN	38,788	232,725	12/03/2020	05/01/2043
58013M-EZ-3	MCDONALD'S CORP			1,2	2.A FE	28,127,732	122.6913	34,218,604	27,890,000	28,075,223		(9,837)			4.700	4.633	JD	80,106	1,310,830	12/02/2015	12/09/2035
58013M-FA-7	MCDONALD'S CORP			1,2	2.A FE	12,764,400	128.7421	12,874,210	10,000,000	12,756,634		(7,766)			4.875	3.195	JD	29,792	243,750	11/23/2021	12/09/2045
58013M-FC-3	MCDONALD'S CORP			1,2	2.A FE	3,993,440	122.6654	4,906,616	4,000,000	3,993,972		128			4.450	4.460	MS	59,333	178,000	03/16/2018	03/01/2047
58013M-FK-5	MCDONALD'S CORP			1,2	2.A FE	2,660,510	110.7878	2,873,836	2,594,000	2,657,902		(1,395)			3.625	3.484	MS	31,344	94,033	01/08/2020	09/01/2049
581557-AM-7	MCKESSON CORP			1	2.B FE	6,003,350	126.9673	6,348,365	5,000,000	5,362,282		(58,292)			7.650	5.997	MS	127,500	382,500	01/26/2005	03/01/2027
58155Q-AG-8	MCKESSON CORP			1,2	2.B FE	9,392,696	101.6845	9,354,974	9,200,000	9,221,478		(21,808)			2.850	2.602	MS	77,203	262,200	04/29/2013	03/15/2023
585055-BU-9	MEDTRONIC INC			1	1.G FE	8,516,320	131.8182	10,545,456	8,000,000	8,478,812		(11,981)			4.625	4.218	MS	108,944	370,000	09/18/2018	03/15/2045
58933Y-AT-2	MERCK & CO INC			1,2	1.E FE	5,013,300	114.8455	5,742,275	5,000,000	5,011,554		(323)			3.700	3.685	FA	72,458	185,000	02/25/2015	02/10/2045
58933Y-AV-7	MERCK & CO INC			1,2	1.E FE	7,720,609	117.3354	8,867,036	7,557,000	7,704,139		(6,257)			3.900	3.742	MS	93,329	294,723	04/02/2019	03/07/2039
590188-JB-5	BANK OF AMERICA CORP				1.G FE	1,056,180	127.7596	1,277,596	1,000,000	1,023,914		(2,945)			6.750	6.291	JD	5,625	67,500	06/28/2004	06/01/2028
594918-BS-2	MICROSOFT CORP			1,2	1.A FE	45,498,943	114.6818	51,687,087	45,070,000	45,407,667		(18,685)			3.450	3.382	FA	617,647	1,554,915	09/09/2016	08/08/2036
594918-CA-0	MICROSOFT CORP			1,2	1.A FE	2,300,794	129.3542	2,984,201	2,307,000	2,301,429		122			4.250	4.266	FA	39,491	98,048	01/30/2017	02/06/2047

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
595620-AP-0	MIDAMERICAN ENERGY CO			1,2	1.E FE	15,107,993	122.8056	16,878,402	13,744,000	15,073,149		(33,918)			4.250	3.616	MN	97,353	584,120	02/10/2021	05/01/2046
595620-AR-6	MIDAMERICAN ENERGY CO			1,2	1.E FE	5,200,657	117.0957	6,098,344	5,208,000	5,201,463		146			3.950	3.958	FA	85,715	205,716	01/23/2017	08/01/2047
595620-AU-9	MIDAMERICAN ENERGY CO			1,2	1.E FE	6,393,000	123.3258	7,399,548	6,000,000	6,372,873		(7,700)			4.250	3.877	JJ	117,583	255,000	03/29/2019	07/15/2049
59833C-AA-0	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1,2	2.B FE	697,861	103.5663	710,465	686,000	691,498		(2,398)			3.900	3.513	AO	6,689	26,754	04/02/2019	04/01/2024
609207-AW-5	MONDELEZ INTERNATIONAL INC			1,2	2.B FE	4,817,650	93.3606	4,668,030	5,000,000	4,822,562		4,022			2.625	2.806	MS	42,656	131,250	09/30/2020	09/04/2050
617446-8G-7	MORGAN STANLEY			1,2,5	1.G FE	1,976,621	113.6624	1,940,217	1,707,000	1,955,841		(20,780)			4.431	2.191	JJ	33,196	37,819	05/06/2021	01/23/2030
61744Y-AP-3	MORGAN STANLEY			1,2,5	1.G FE	2,987,438	108.7400	2,931,630	2,696,000	2,955,047		(32,390)			3.772	2.077	JJ	44,350	50,847	03/04/2021	01/24/2029
61746B-EF-9	MORGAN STANLEY			1	1.G FE	2,963,620	108.2145	2,816,823	2,603,000	2,902,824		(57,115)			3.625	1.264	JJ	42,199	94,359	12/04/2020	01/20/2027
61747Y-EH-4	MORGAN STANLEY			1,2,5	1.F FE	1,000,000	100.0109	1,000,109	1,000,000	1,000,000					2.511	2.408	AO	5,022		10/14/2021	10/20/2032
626717-AA-0	MURPHY OIL CORP			1	3.C FE	941,810	110.2500	1,102,500	1,000,000	972,866		2,688			7.050	7.539	MN	11,750	70,500	06/04/1999	05/01/2029
62954H-AB-4	NXP BV		C	1,2	2.B FE	6,976,570	112.0314	6,763,336	6,037,000	6,925,214		(51,356)			4.300	2.091	JD	9,374	129,796	08/02/2021	06/18/2029
62954H-AG-3	NXP BV		C	1,2	2.B FE	2,964,483	100.5030	2,990,969	2,976,000	2,964,672		189			2.500	2.546	MN	10,333	37,200	10/29/2021	05/11/2031
62954H-AK-4	NXP BV		C	1,2	2.B FE	5,006,000	100.2435	5,012,175	5,000,000	5,005,930		(70)			3.125	3.117	FA	13,455		12/01/2021	02/15/2042
637432-BS-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN				1.E FE	126,338	115.9272	144,909	125,000	125,315		(53)			7.350	7.287	MN	1,531	9,188	12/13/1996	11/01/2026
637432-NP-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	994,113	107.6499	1,087,264	1,010,000	999,516		1,512			3.400	3.591	FA	13,736	34,340	04/06/2018	02/07/2028
637432-NT-8	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	2,098,797	125.1649	2,635,973	2,106,000	2,099,067		132			4.300	4.321	MS	26,664	90,558	01/28/2019	03/15/2049
637432-NV-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN				1.E FE	5,768,573	102.1272	5,872,314	5,750,000	5,765,474		(1,738)			2.400	2.363	MS	40,633	138,000	02/06/2020	03/15/2030
641062-AF-1	NESTLE HOLDINGS INC			1,2	1.D FE	3,998,633	110.2659	4,430,484	4,018,000	4,004,215		1,776			3.625	3.683	MS	39,245	145,653	09/17/2018	09/24/2028
644188-BF-0	NEW ENGLAND POWER CO			1,2	2.A FE	2,200,071	109.1230	2,417,074	2,215,000	2,201,292		305			3.800	3.838	JD	6,079	84,170	11/30/2017	12/05/2047
651229-AW-6	NEWELL BRANDS INC			1,2	3.A FE	3,169,946	108.8750	3,337,019	3,065,000	3,116,054		(11,600)			4.700	4.243	AO	36,014	144,055	12/20/2016	04/01/2026
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	1,985,581	108.3347	2,129,860	1,966,000	1,977,796		(2,079)			3.550	3.421	MN	11,632	69,793	01/12/2018	05/01/2027
65364U-AE-6	NIAGARA MOHAWK POWER CORP			1	2.A FE	5,891,268	112.7370	7,113,705	6,310,000	5,947,492		10,217			4.119	4.548	MN	23,825	259,909	11/16/2015	11/28/2042
65364U-AH-9	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	27,820,916	113.0355	31,203,450	27,605,000	27,771,821		(10,430)			4.278	4.214	AO	295,235	1,180,942	07/28/2017	10/01/2034
65364U-AK-2	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	2,950,754	104.6002	3,106,626	2,970,000	2,960,765		3,143			3.508	3.628	AO	26,047	104,188	09/11/2018	10/01/2024
65364U-AP-1	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	7,500,000	96.3454	7,225,905	7,500,000	7,500,000					3.025	3.025	JD	2,521	226,875	06/23/2020	06/27/2050
65463P-AH-0	NISOURCE INC				2.B FE	4,694,287	101.7316	4,247,294	4,175,000	4,185,755		(42,395)			7.990	6.899	MS	98,222	333,583	02/04/1999	04/01/2022
655664-AH-3	NORDSTROM INC				3.A FE	1,045,630	112.7500	1,127,500	1,000,000	1,019,336		(2,456)			6.950	6.565	MS	20,464	69,500	06/03/2004	03/15/2028
665228-CA-8	NORTHERN ILLINOIS GAS CO			1	1.D FE	1,592,288	108.4847	1,735,755	1,600,000	1,598,862		547			5.800	5.840	JD	7,733	92,800	12/04/2003	12/01/2023
665772-CJ-6	NORTHERN STATES POWER CO			1,2	1.F FE	6,683,712	108.0257	7,835,104	7,253,000	6,741,425		15,915			3.400	3.901	FA	93,161	246,602	03/07/2018	08/15/2042
665772-CQ-0	NORTHERN STATES POWER CO			1,2	1.E FE	16,751,308	111.6747	18,895,359	16,920,000	16,766,458		3,554			3.600	3.655	MS	179,352	609,120	09/06/2017	09/15/2047
665789-AZ-6	NORTHERN STATES POWER CO (WISCONSIN)			1,2	1.E FE	5,028,550	107.5426	5,377,130	5,000,000	5,026,278		(613)			3.750	3.718	JD	15,625	187,500	11/28/2017	12/01/2047
666807-BH-4	NORTHROP GRUMMAN CORP			1	2.A FE	7,808,890	126.5630	8,732,847	6,900,000	7,694,773		(23,573)			4.750	3.944	JD	27,313	327,750	10/19/2016	06/01/2043
666807-BJ-0	NORTHROP GRUMMAN CORP			1,2	2.A FE	6,115,150	113.5417	5,677,085	5,000,000	6,078,156		(34,302)			3.850	2.591	AO	40,639	192,500	12/01/2020	04/15/2045
666807-BP-6	NORTHROP GRUMMAN CORP			1,2	2.A FE	32,231,775	118.3067	34,305,394	28,997,000	32,132,842		(81,124)			4.030	3.372	AO	246,700	1,168,579	03/24/2021	10/15/2047
666807-BT-8	NORTHROP GRUMMAN CORP			1,2	2.A FE	1,967,119	129.2972	2,027,380	1,568,000	1,954,709		(12,410)			5.150	3.308	MN	13,459	80,752	03/15/2021	05/01/2040
669771-AS-6	NOVA GAS TRANSMISSION LTD		C		2.A FE	281,489	108.1289	243,290	225,000	230,808		(4,378)			7.875	5.699	AO	4,430	17,719	02/20/2004	04/01/2023
674599-CL-7	OCCIDENTAL PETROLEUM CORP			1,2	3.B FE	12,874,485	98.0000	12,617,500	12,875,000	12,875,201		(5)			4.100	4.100	FA	199,419	527,875	03/21/2019	02/15/2047
677415-CU-3	OHIO POWER CO			1,2	1.G FE	7,464,075	97.2685	7,295,138	7,500,000	7,464,350		275			2.900	2.924	AO	65,250		09/09/2021	10/01/2051
68233D-AT-4	ONCOR ELECTRIC DELIVERY COMPANY LLC			1	1.F FE	2,146,840	138.5471	2,770,942	2,000,000	2,083,576		(5,551)			7.000	6.440	MN	23,333	140,000	09/09/2002	05/01/2032
68389X-BE-4	ORACLE CORP			1,2	2.A FE	7,174,261	107.2563	7,655,955	7,138,000	7,168,164		(1,780)			3.900	3.858	MN	35,571	278,382	04/11/2018	05/15/2035
68389X-BM-6	ORACLE CORP			1,2	2.A FE	1,995,943	102.8289	2,150,152	2,091,000	2,030,190		12,213			2.650	3.346	JJ	25,551	55,412	02/07/2019	07/15/2026
68389X-BN-4	ORACLE CORP			1,2	2.A FE	3,989,856	105.5161	4,132,010	3,916,000	3,961,549		(7,312)			3.250	3.024	MN	16,262	127,270	12/06/2017	11/15/2027
68389X-BP-9	ORACLE CORP			1,2	2.A FE	6,973,680	104.0242	7,281,694	7,000,000	6,977,886		997			3.800	3.827	MN	33,989	266,000	11/07/2017	11/15/2037
68389X-BW-4	ORACLE CORP			1,2	2.A FE	10,098,310	100.7649	9,572,666	9,500,000	10,094,924		(3,386)			3.600	3.137	AO	85,500		11/09/2021	04/01/2040
693304-AY-3	PECO ENERGY CO			1,2	1.E FE	4,994,950	98.4127	4,920,635	5,000,000	4,995,141		110			2.800	2.805	JD	6,222	140,000	06/01/2020	06/15/2050
69351U-AV-5	PPL ELECTRIC UTILITIES CORP			1,2	1.F FE	3,961,650	122.3674	4,875,117	3,984,000	3,963,091		426			4.150	4.183	JD	7,348	165,336	06/11/2018	06/15/2048
69352P-AL-7	PPL CAPITAL FUNDING INC			1,2	2.B FE	1,289,097	104.8157	1,416,060	1,351,000	1,319,188		6,594			3.100	3.688	MN	5,351	41,881	02/14/2017	05/15/2026
70109H-AM-7	PARKER-HANNIFIN CORP			1,2	2.A FE	36,007,104	114.3397	39,696,457	34,718,000	35,684,046		(59,724)			4.200	3.914	MN	162,017	1,458,156	07/12/2017	11/21/2034
713291-AH-5	PEPCO HOLDINGS LLC			1	2.B FE	14,718,020	136.7069	16,404,828	12,000,000	13,560,510		(103,855)			7.450	5.793	FA	337,733	894,000	01/21/2005	08/15/2032
713448-BZ-0	PEPSICO INC			1	1.E FE	1,998,912	119.6477	2,297,236	1,920,000	1,987,576		(2,209)			4.000	3.750	MS	24,747	76,800	04/29/2016	03/05/2042
713448-CG-1	PEPSICO INC			1	1.E FE	2,614,872	102.4465	2,663,609	2,600,000	2,601,991		(1,664)			2.750	2.683	MS	23,833	71,500	05/07/2013	03/01/2023
713448-EG-9	PEPSICO INC			1	1.E FE	3,206,293	135.9707	4,758,975	3,500,000	3,363,094		13,838			7.000	7.721	MS	81,667	245,000	08/13/1999	03/01/2029
713448-EU-8	PEPSICO INC			1,2	1.E FE	3,949,118	117.9893	4,684,175	3,970,000	3,949,829		404			3.625	3.654	MS	40,775	143,913	03/17/2020	03/19/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
717081-DV-2	PFIZER INC			1	1.F FE	1,886,438	105.9935	2,057,334	1,941,000	1,906,356		7,189			2.750	3.186	JD	4,152	53,378	02/26/2019	06/03/2026
717081-EC-3	PFIZER INC			1	1.F FE	43,339,196	118.9604	51,723,982	43,480,000	43,368,278		5,376			4.000	4.023	JD	77,298	1,739,200	11/15/2016	12/15/2036
717081-ED-1	PFIZER INC			1	1.F FE	10,253,400	123.9090	12,390,900	10,000,000	10,234,419		(5,438)			4.125	3.976	JD	18,333	412,500	03/19/2018	12/15/2046
717081-EP-4	PFIZER INC			1,2	1.F FE	2,995,674	111.0845	3,349,198	3,015,000	3,001,322		1,770			3.600	3.677	MS	31,959	108,540	09/12/2018	09/15/2028
720186-AM-7	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	3,304,361	103.5288	3,274,616	3,163,000	3,300,935		(3,327)			3.350	3.107	JD	8,830	105,961	12/01/2020	06/01/2050
723787-AM-9	PIONEER NATURAL RESOURCES CO			1,2	2.B FE	2,977,768	109.2500	3,162,788	2,895,000	2,942,236		(11,300)			4.450	3.983	JJ	59,404	128,828	09/11/2018	01/15/2026
737679-DE-7	POTOMAC ELECTRIC POWER CO			1,2	1.F FE	21,522,050	117.0794	24,495,352	20,922,000	21,454,958		(16,381)			4.150	3.968	MS	255,655	868,263	03/05/2018	03/15/2043
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC			1	2.C PL	3,439,190	101.5979	3,494,144	3,439,190	3,439,190					3.550	3.551	MJSD	339	122,091	10/31/2019	05/01/2039
742718-CB-3	PROCTER & GAMBLE CO			1	1.D FE	2,196,610	135.8208	2,716,416	2,000,000	2,146,174		(9,302)			5.500	4.679	FA	45,833	110,000	11/19/2015	02/01/2034
742718-DF-3	PROCTER & GAMBLE CO			1	1.D FE	11,223,675	141.5136	13,104,159	9,260,000	10,815,826		(72,980)			5.550	4.056	MS	165,600	513,930	11/17/2015	03/05/2037
742718-FG-9	PROCTER & GAMBLE CO			1	1.D FE	2,000,945	105.8846	2,124,045	2,006,000	2,002,132		677			2.800	2.840	MS	14,978	56,168	03/23/2020	03/25/2027
742718-FJ-3	PROCTER & GAMBLE CO			1	1.D FE	11,940,360	116.5589	13,987,068	12,000,000	11,944,103		2,142			3.550	3.585	MS	113,600	426,000	03/23/2020	03/25/2040
74340X-BH-3	PROLOGIS LP			1,2	1.G FE	1,098,134	112.2401	1,042,711	929,000	1,071,861		(21,029)			3.875	1.376	MS	10,600	35,999	09/30/2020	09/15/2028
74340X-BM-2	PROLOGIS LP			1,2	1.G FE	11,919,720	100.5039	12,060,468	12,000,000	11,933,451		7,205			2.250	2.324	AO	57,000	270,000	02/03/2020	04/15/2030
74460D-AJ-8	PUBLIC STORAGE			1,2	1.F FE	2,999,190	100.0158	3,000,474	3,000,000	2,999,201		11			2.250	2.253	MN	9,750		11/04/2021	11/09/2031
745332-CK-0	PUGET SOUND ENERGY INC			1,2	1.F FE	10,000,000	98.3665	9,836,650	10,000,000	10,000,000					2.893	2.893	MS	85,183		09/08/2021	09/15/2051
75513E-CG-4	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	5,299,735	104.0728	5,515,858	5,300,000	5,300,222		95			3.200	3.199	MS	49,938	169,600	03/29/2017	03/15/2024
75513E-CK-5	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	13,671,489	121.6791	16,200,355	13,314,000	13,641,997		(7,056)			4.350	4.188	AO	122,267	579,159	07/18/2017	04/15/2047
756109-AR-5	REALTY INCOME CORP			1,2	1.G FE	496,853	110.3342	497,607	451,000	483,129		(6,616)			4.125	2.456	AO	3,927	18,604	11/21/2019	10/15/2026
756109-AW-4	REALTY INCOME CORP			1,2	1.G FE	6,744,138	107.9826	6,792,106	6,290,000	6,657,271		(46,230)			3.250	2.364	JD	9,086	204,425	02/05/2020	06/15/2029
756109-AX-2	REALTY INCOME CORP			1,2	1.G FE	2,993,933	107.2500	2,883,953	2,689,000	2,968,041		(25,892)			3.250	1.959	JJ	40,298	43,696	02/04/2021	01/15/2031
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	1,997,396	103.3683	2,088,040	2,020,000	2,011,406		3,289			2.750	2.929	JD	772	55,550	07/11/2017	06/26/2024
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	6,933,326	106.0243	6,699,676	6,319,000	6,827,779		(93,599)			3.000	1.393	JD	2,633	189,570	11/06/2020	06/26/2027
75884R-AZ-6	REGENCY CENTERS LP			1,2	2.A FE	2,997,090	103.7275	3,111,825	3,000,000	2,997,739		258			2.950	2.961	MS	26,058	88,500	08/13/2019	09/15/2029
760759-AT-7	REPUBLIC SERVICES INC			1,2	2.B FE	5,132,378	110.8914	5,152,014	4,646,000	5,025,767		(57,374)			3.950	2.491	MN	23,449	183,517	01/31/2020	05/15/2028
775109-AW-1	ROGERS COMMUNICATIONS INC		A	1,2	2.A FE	745,032	101.7522	814,018	800,000	791,677		6,645			3.000	3.895	MS	7,067	24,000	01/07/2014	03/15/2023
775109-BB-6	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	6,857,799	122.0139	7,261,047	5,951,000	6,763,006		(23,013)			5.000	4.049	MS	87,612	297,550	07/25/2017	03/15/2044
775109-BF-7	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	1,976,965	104.3958	2,202,751	2,110,000	2,037,108		13,433			2.900	3.681	MN	7,819	61,190	03/17/2017	11/15/2026
775109-BG-5	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	1,972,713	113.1058	1,942,027	1,717,000	1,969,655		(3,058)			4.300	3.432	FA	27,892	36,916	06/24/2021	02/15/2048
775109-BN-0	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	11,381,665	114.0151	12,051,396	10,570,000	11,344,075		(17,154)			4.350	3.898	MN	76,633	459,795	09/26/2019	05/01/2049
775371-AU-1	ROHM AND HAAS CO			1	2.C FE	1,183,488	136.3829	1,281,999	940,000	1,051,840		(11,499)			7.850	5.874	JJ	34,025	73,790	02/13/2004	07/15/2029
78355H-KN-8	RYDER SYSTEM INC			1,2	2.B FE	999,190	102.9500	1,029,500	1,000,000	999,567		155			2.500	2.517	MS	8,333	25,000	08/01/2019	09/01/2024
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC			1,2	2.A FE	1,200,000	111.2791	1,335,349	1,200,000	1,200,000					4.246	4.246	MN	8,492	50,952	04/26/2018	05/01/2028
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	4,234,153	102.8945	4,275,266	4,155,000	4,212,691		(11,363)			2.350	2.044	AO	20,613	97,643	01/31/2020	10/15/2026
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	21,939,514	123.6590	24,969,225	20,192,000	21,809,034		(38,966)			4.200	3.705	MS	247,352	848,064	10/23/2019	03/16/2047
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	998,660	99.5184	995,184	1,000,000	998,758		98			2.150	2.165	MS	6,569	10,750	03/02/2021	03/11/2031
837004-BV-1	DOMINION ENERGY SOUTH CAROLINA INC			1	1.F FE	571,175	136.3428	681,714	500,000	538,704		(2,789)			6.625	5.609	FA	13,802	33,125	02/12/2004	02/01/2032
854502-AL-5	STANLEY BLACK & DECKER INC			1,2	1.G FE	15,948,706	101.1584	16,177,251	15,992,000	15,956,954		3,979			2.300	2.329	MS	108,301	356,408	03/25/2021	03/15/2030
854502-AN-1	STANLEY BLACK & DECKER INC			1,2	1.G FE	10,671,645	96.8290	10,360,703	10,700,000	10,672,441		671			2.750	2.763	MN	37,599	304,876	10/29/2020	11/15/2050
855244-AS-8	STARBUCKS CORP			1,2	2.B FE	21,456,853	123.1653	21,158,567	17,179,000	21,389,130		(66,983)			4.500	3.128	MN	98,779	508,680	11/15/2021	11/15/2048
855244-AU-3	STARBUCKS CORP			1,2	2.B FE	21,083,204	122.5080	20,473,537	16,712,000	21,068,287		(14,918)			4.450	3.033	FA	280,947		11/09/2021	08/15/2049
863667-AJ-0	STRYKER CORP			1,2	2.A FE	16,504,425	129.0194	20,023,811	15,520,000	16,395,752		(21,115)			4.625	4.245	MS	211,352	717,800	03/31/2016	03/15/2046
867224-AB-3	SUNCOR ENERGY INC		C	1,2	2.A FE	23,040,768	111.6965	25,858,857	23,151,000	23,047,301		1,866			4.000	4.026	MN	118,327	926,040	04/12/2018	11/15/2047
870836-AC-7	UBS AG (STAMFORD BRANCH)				1.G FE	3,364,536	118.5747	3,320,092	2,800,000	2,947,600		(36,578)			7.500	5.829	JJ	96,833	210,000	07/21/2004	07/15/2025
870845-AC-8	UBS AG (STAMFORD BRANCH)				1.G FE	1,156,138	124.9316	1,249,316	1,000,000	1,053,340		(9,540)			7.750	6.408	MS	25,833	77,500	12/21/2007	09/01/2026
872540-AP-4	TJX COMPANIES INC			1,2	1.F FE	3,996,440	101.7755	4,071,020	4,000,000	3,999,480		369			2.500	2.510	MN	12,778	100,000	04/29/2013	05/15/2023
872540-AQ-2	TJX COMPANIES INC			1,2	1.F FE	2,480,498	103.3781	2,762,263	2,672,000	2,567,091		20,395			2.250	3.155	MS	17,702	60,120	07/11/2017	09/15/2026
87264A-AX-3	T-MOBILE USA INC			1,2	2.C FE	12,415,878	113.8195	12,468,926	10,955,000	12,393,752		(22,126)			4.375	3.385	AO	101,182	239,641	09/29/2021	04/15/2040
87264A-BD-6	T-MOBILE USA INC			1,2	2.C FE	1,193,144	108.2492	1,139,864	1,053,000	1,169,958		(21,813)			3.750	1.489	AO	8,336	39,488	12/07/2020	04/15/2027
87264A-CR-4	T-MOBILE USA INC			1,2	2.C FE	4,996,700	100.9980	5,049,900	5,000,000	4,996,755		55			2.400	2.409	MS	8,333		12/01/2021	03/15/2029
87305Q-CF-6	TTX CO			1	1.F FE	5,981,580	105.7412	6,344,472	6,000,000	5,995,739		1,963			4.150	4.187	JJ	114,817	249,000	12/04/2013	01/15/2024
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	598,510	117.2042	567,268	484,000	583,572		(14,014)			5.000	1.714	MN	2,353	24,200	12/04/2020	11/26/2028
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	5,101,150	101.9879	5,099,395	5,000,000	5,101,004		(146)			3.175	3.067	JJ	75,847		11/19/2021	07/09/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87612E-BE-5	TARGET CORP			1	1.F FE	1,978,349	104.8002	2,153,644	2,055,000	2,006,695		10,389			2.500	3.090	AO	10,846	51,375	03/12/2019	04/15/2026
879385-AD-4	TELEFONICA EUROPE BV		C	1	2.C FE	1,087,866	141.8235	1,276,412	900,000	999,073		(8,217)			8.250	6.569	MS	21,863	74,250	06/03/2004	09/15/2030
87971M-BH-5	TELUS CORP		C	1,2	2.A FE	19,853,109	124.3176	23,734,716	19,092,000	19,819,437		(16,580)			4.600	4.345	MN	109,779	878,232	10/17/2019	11/16/2048
87971M-BK-8	TELUS CORP		C	1,2	2.A FE	16,660,971	123.0731	19,980,918	16,235,000	16,641,488		(8,608)			4.300	4.142	JD	31,027	698,105	07/24/2019	06/15/2049
882384-AE-0	TEXAS EASTERN TRANSMISSION LP			1,2	1.G FE	7,174,247	112.9259	8,161,155	7,227,000	7,178,161		1,020			4.150	4.193	JJ	138,297	299,921	01/22/2018	01/15/2048
886546-AB-6	TIFFANY & CO			1,2	1.E FE	4,005,971	106.0868	4,243,472	4,000,000	4,002,076		(712)			3.800	3.780	AO	38,000	158,000	05/08/2015	10/01/2024
88731E-AF-7	TIME WARNER CABLE ENTERPRISES LLC				2.C FE	4,867,183	108.3583	5,147,019	4,750,000	4,763,023		(9,947)			8.375	8.130	MS	117,134	397,813	01/20/2000	03/15/2023
89153V-AG-4	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1	1.E FE	2,772,620	104.9739	2,939,269	2,800,000	2,793,708		2,910			3.700	3.816	JJ	47,771	103,600	09/11/2013	01/15/2024
893045-AE-4	TRANS ALLEGHENY INTERSTATE LINE CO			1,2	2.B FE	7,993,920	105.8799	8,470,392	8,000,000	7,997,819		587			3.850	3.859	JD	25,667	308,000	12/08/2014	06/01/2025
89352H-AB-5	TRANSCANADA PIPELINES LTD		C	1	2.A FE	2,740,422	130.4600	2,945,787	2,258,000	2,651,398		(19,898)			5.850	4.208	MS	38,894	132,093	02/23/2017	03/15/2036
89352H-AM-1	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	10,871,816	117.8012	11,745,958	9,971,000	10,659,259		(44,878)			4.625	3.893	MS	153,720	461,159	11/07/2017	03/01/2034
89352H-AZ-2	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	2,692,656	132.8593	3,587,201	2,700,000	2,692,908		118			5.100	5.118	MS	40,545	137,700	10/10/2018	03/15/2049
893574-AF-0	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2.A FE	2,187,863	115.9410	2,700,266	2,329,000	2,203,391		3,488			4.450	4.868	FA	43,184	103,641	03/07/2017	08/01/2042
902613-AE-8	UBS GROUP AG		C	2	1.G FE	4,979,000	96.7354	4,836,770	5,000,000	4,980,487		1,487			2.095	2.138	FA	40,736	52,375	02/18/2021	02/11/2032
90352J-AC-7	UBS GROUP AG		D	2	1.G FE	23,196,279	110.4040	22,223,221	20,129,000	22,758,323		(422,812)			4.253	1.634	MS	233,046	856,086	03/04/2021	03/23/2028
904764-AH-0	UNILEVER CAPITAL CORP			1	1.E FE	5,204,700	134.2094	6,710,470	5,000,000	5,116,683		(7,616)			5.900	5.610	MN	37,694	295,000	01/22/2004	11/15/2032
904764-AS-6	UNILEVER CAPITAL CORP			1	1.E FE	2,969,669	105.9993	3,095,180	2,920,000	2,944,562		(6,431)			3.100	2.851	JJ	37,968	90,520	11/28/2017	07/30/2025
904764-BC-0	UNILEVER CAPITAL CORP			1,2	1.E FE	1,967,649	109.5288	2,185,100	1,995,000	1,976,068		2,664			3.500	3.672	MS	19,202	69,825	09/14/2018	03/22/2028
907818-DZ-8	UNION PACIFIC CORP			1,2	2.A FE	7,870,904	117.4094	8,914,896	7,593,000	7,845,865		(6,878)			4.150	3.926	JJ	145,300	315,110	02/15/2018	01/15/2045
907818-EB-0	UNION PACIFIC CORP			1,2	2.A FE	22,475,900	109.4960	25,523,518	23,310,000	22,685,546		35,931			3.375	3.631	FA	327,797	786,713	08/06/2015	02/01/2035
907818-EK-0	UNION PACIFIC CORP			1,2	2.A FE	19,757,144	108.0184	19,405,506	17,965,000	19,736,548		(19,919)			3.350	2.785	FA	227,357	167,500	12/02/2021	08/15/2046
907818-FN-3	UNION PACIFIC CORP			1,2	1.G FE	18,834,863	98.9306	18,819,568	19,023,000	18,838,446		2,857			2.973	3.015	MS	164,953	565,554	09/16/2020	09/16/2062
907818-FW-3	UNION PACIFIC CORP			1,2	1.G FE	4,999,000	101.7540	5,087,700	5,000,000	4,999,006		6			2.950	2.951	MS	45,479		09/07/2021	03/10/2052
911312-BL-9	UNITED PARCEL SERVICE INC			1,2	1.G FE	3,801,533	104.5145	3,987,228	3,815,000	3,809,191		1,916			2.800	2.856	MN	13,649	106,820	11/09/2017	11/15/2024
911312-BN-5	UNITED PARCEL SERVICE INC			1,2	1.G FE	12,797,827	119.2179	16,413,920	13,768,000	12,863,979		19,133			3.750	4.167	MN	65,972	516,300	05/23/2018	11/15/2047
913017-BP-3	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	6,663,855	141.2136	7,766,748	5,500,000	6,363,140		(33,747)			6.125	4.745	JJ	155,337	336,875	10/07/2010	07/15/2038
913017-BT-5	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	1,598,155	125.6406	1,544,123	1,229,000	1,584,349		(12,959)			4.500	2.656	JD	4,609	55,305	12/04/2020	06/01/2042
913017-CA-5	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	13,269,895	117.2454	15,828,129	13,500,000	13,298,278		4,790			4.150	4.250	MN	71,588	560,250	07/22/2015	05/15/2045
913017-CP-2	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	7,531,781	116.6705	7,507,747	6,435,000	7,531,380		(401)			4.050	3.065	MN	41,264		12/22/2021	05/04/2047
913017-CX-5	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	7,600,020	128.0733	7,684,398	6,000,000	7,596,133		(3,887)			4.625	3.135	MN	34,688		11/23/2021	11/16/2048
91324P-BQ-4	UNITEDHEALTH GROUP INC			1,2	1.G FE	3,863,013	144.0013	3,880,835	2,695,000	3,861,893		(1,120)			5.950	2.919	FA	60,578		12/21/2021	02/15/2041
91324P-CV-2	UNITEDHEALTH GROUP INC			1	1.G FE	1,582,907	106.8110	1,687,614	1,580,000	1,581,609		(354)			3.100	3.074	MS	14,422	48,980	01/19/2018	03/15/2026
91324P-DE-9	UNITEDHEALTH GROUP INC			1	1.F FE	2,998,445	106.6059	3,092,637	2,901,000	2,973,433		(11,505)			2.950	2.484	AO	18,067	85,580	10/16/2019	10/15/2027
91324P-DS-8	UNITEDHEALTH GROUP INC			1	1.F FE	2,999,190	105.8816	3,176,448	3,000,000	2,999,395		70			2.875	2.878	FA	32,583	86,250	07/23/2019	08/15/2029
92343V-BZ-6	VERIZON COMMUNICATIONS INC			1,2	2.A FE	5,041,300	119.6981	5,984,905	5,000,000	5,029,978		(1,775)			5.050	4.983	MS	74,347	252,500	03/18/2014	03/15/2034
92343V-CK-8	VERIZON COMMUNICATIONS INC			1	2.A FE	6,721,421	129.3541	6,782,035	5,243,000	6,717,244		(4,177)			4.862	3.203	FA	92,053		11/18/2021	08/21/2046
92343V-CQ-5	VERIZON COMMUNICATIONS INC			1,2	2.A FE	4,664,941	116.6597	5,797,987	4,970,000	4,734,283		12,936			4.400	4.902	MN	36,447	218,680	01/11/2016	11/01/2034
92343V-FT-6	VERIZON COMMUNICATIONS INC			1,2	2.A FE	18,379,795	94.5017	17,032,041	18,023,000	18,364,600		(14,326)			2.650	2.521	MN	54,394	477,610	12/14/2020	11/20/2040
92343V-GK-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	10,528,800	104.7771	10,477,710	10,000,000	10,525,524		(3,276)			3.400	3.030	MS	93,500		11/02/2021	03/22/2041
925524-AH-3	VIACOMCBS INC			1,2	2.B FE	1,809,060	138.3904	2,075,856	1,500,000	1,657,519		(13,505)			7.875	6.273	JJ	49,547	118,125	11/07/2003	07/30/2030
927804-FA-7	VIRGINIA ELEC & POWER CO			1	2.A FE	5,683,440	136.3847	5,796,350	4,250,000	5,263,667		(53,815)			6.000	3.793	JJ	117,583	255,000	12/17/2012	01/15/2036
927804-FP-4	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	997,455	124.7281	1,087,629	872,000	983,634		(3,410)			4.650	3.766	FA	15,318	40,548	08/30/2017	08/15/2043
927804-FT-6	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	1,188,204	118.7653	1,364,613	1,149,000	1,184,800		(944)			4.200	3.991	MN	6,166	48,258	02/16/2018	05/15/2045
927804-FY-5	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	3,788,924	113.8367	4,313,273	3,789,000	3,789,133		(3)			3.800	3.800	MS	42,395	143,982	10/05/2017	09/15/2047
927804-GA-6	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	1,998,644	127.7831	2,568,440	2,010,000	1,999,237		198			4.600	4.635	JD	7,705	92,460	11/26/2018	12/01/2048
927804-GD-0	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	1,699,506	92.3206	1,594,377	1,727,000	1,700,158		623			2.450	2.526	JD	1,881	42,312	12/01/2020	12/15/2050
927804-GF-5	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	19,956,600	100.4205	20,084,100	20,000,000	19,956,682		82			2.950	2.961	MN	63,917		11/15/2021	11/15/2051
92826C-AF-9	VISA INC			1,2	1.D FE	3,518,481	126.1855	4,205,763	3,333,000	3,502,978		(4,332)			4.300	3.964	JD	6,768	143,319	03/06/2018	12/14/2045
928563-AK-1	VMWARE INC			1,2	2.C FE	2,497,405	97.4276	2,447,381	2,512,000	2,498,147		742			1.800	1.889	FA	18,714		08/13/2021	08/15/2028
92857T-AH-0	VODAFONE GROUP PLC		C	1	2.B FE	1,197,590	139.3736	1,393,736	1,000,000	1,097,541		(8,949)			7.875	6.321	FA	29,750	78,750	11/05/2003	02/15/2030
928668-BL-5	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	2.A FE	2,597,796	98.0366	2,539,148	2,590,000	2,596,159		(1,564)			1.250	1.186	MN	3,327	32,375	12/11/2020	11/24/2025
92940P-AE-4	WRKCO INC			1,2	2.B FE	2,357,076	109.7159	2,276,605	2,075,000	2,324,477		(32,598)			3.900	1.829	JD	6,744	80,925	02/18/2021	06/01/2028
931142-CB-7	WALMART INC				1.C FE	2,980,440	136.5966	4,097,898	3,000,000	2,986,608		654			5.250	5.296	MS	52,500	157,500	12/09/2010	09/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
931142-EB-5	WALMART INC			1,2	1.C FE	1,996,578	119.6191	2,350,515	1,965,000	1,992,530		(1,228)			3.950	3.832	JD	647	77,618	07/09/2018	06/28/2038
931422-AH-2	WALGREEN CO			1	2.B FE	20,174,800	101.7319	20,346,380	20,000,000	20,014,555		(20,252)			3.100	2.994	MS	182,556	620,000	01/15/2013	09/15/2022
94973V-AH-0	ANTHEM INC			1	2.B FE	3,818,388	135.0269	4,860,968	3,600,000	3,738,386		(7,153)			5.950	5.530	JD	9,520	214,200	05/12/2005	12/15/2034
94974B-GH-7	WELLS FARGO & CO				2.A FE	13,494,776	104.3604	14,130,398	13,540,000	13,524,483		4,653			3.000	3.039	FA	148,940	406,200	02/11/2015	02/19/2025
95000U-2G-7	WELLS FARGO & CO			1,2,5	2.A FE	2,496,499	103.9899	2,492,638	2,397,000	2,495,017		(1,483)			2.879	2.305	AO	11,693		11/10/2021	10/30/2030
960413-AS-1	WESTLAKE CHEMICAL CORP			1,2	2.B FE	3,133,900	126.1391	3,153,478	2,500,000	3,131,906		(1,995)			5.000	3.448	FA	47,222		11/15/2021	08/15/2046
960413-AY-8	WESTLAKE CHEMICAL CORP			1,2	2.B FE	1,999,905	96.7642	2,000,116	2,067,000	2,000,800		895			2.875	3.094	FA	21,790		08/11/2021	08/15/2041
961548-AY-0	WESTROCK MWV LLC			1	2.B FE	4,403,644	140.1555	6,447,153	4,600,000	4,477,940		8,637			7.950	8.372	FA	138,153	365,700	02/14/2005	02/15/2031
96949L-AC-9	WILLIAMS COMPANIES INC			1,2	2.B FE	3,989,185	123.5264	4,891,645	3,960,000	3,987,423		(612)			5.100	5.049	MS	59,466	201,960	10/02/2018	09/15/2045
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORP			1,2	1.F FE	6,413,607	127.5371	6,504,392	5,100,000	6,409,587		(4,020)			4.752	3.143	MN	40,392		11/23/2021	11/01/2044
976843-BN-1	WISCONSIN PUBLIC SERVICE CORP			1,2	1.F FE	14,972,850	99.0276	14,854,140	15,000,000	14,972,946		96			2.850	2.859	JD	51,063		11/10/2021	12/01/2051
984851-AF-2	YARA INTERNATIONAL ASA		C	1,2	2.B FE	2,799,288	112.8149	2,707,558	2,400,000	2,766,012		(33,276)			4.750	2.100	JD	9,500	114,000	05/21/2021	06/01/2028
P4001#-AA-8	E?LICA MESA LA PAZ, S. DE R. L. DE C. V.		D		2.C PL	4,751,691	112.6614	5,353,323	4,751,691	4,751,668					5.980	5.980	MJSD	8,682	284,151	04/27/2018	12/20/2044
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,362,365,423	XXX	3,593,421,255	3,184,898,469	3,343,112,002		(6,059,409)			XXX	XXX	XXX	30,805,151	102,702,416	XXX	XXX
126694-HK-7	CWHL 2005-25 A6 - CMO/RMBS			4	1.D FM	1,082,850	65.4604	798,374	1,219,629	669,602		(114,245)			5.500	8.877	MON	5,590	66,539	11/18/2005	11/25/2035
126694-TX-6	CWHL 2005-30 A8 - CMO/RMBS			4	1.D FM	1,407,281	76.0223	1,143,898	1,504,686	1,069,650		(98,450)			5.500	6.654	MON	6,896	82,759	12/05/2005	01/25/2036
12669F-F3-2	CWHL 2004-J5 A5 - CMO/RMBS			4	1.A FM	53,995	99.8554	55,963	56,044	54,536		(483)			5.500	6.233	MON	257	3,072	06/21/2004	07/25/2034
12669G-2V-2	CWHL 2005-16 A3 - CMO/RMBS			4	1.D FM	568,063	77.6187	457,479	589,393	448,034		(35,203)			5.500	5.106	MON	2,701	32,414	11/09/2005	09/25/2035
929227-2X-3	WAMU 2003-S5 119 - CMO/RMBS			4	1.F FE	136,897	99.8252	142,975	143,225	141,090		(306)			5.500	5.994	MON	656	7,859	05/21/2003	06/25/2033
92922F-RE-0	WAMU 2004-CB1 3A3 - CMO/RMBS			4	1.A FM	1,081,352	99.7315	1,160,397	1,163,521	1,121,665		4,091			5.500	7.316	MON	5,333	63,969	05/14/2004	06/25/2034
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						4,330,437	XXX	3,759,086	4,676,499	3,504,576		(244,595)			XXX	XXX	XXX	21,434	256,612	XXX	XXX
05604F-AC-9	BWAY 2013-1515 A2 - CMBS			2	1.A FE	6,149,957	104.4250	6,265,500	6,000,000	6,042,000		(13,763)			3.454	3.216	MON	17,272	207,258	02/26/2013	03/10/2033
05550M-AV-6	BBCMS 2019-C3 XA - CMBS			3	1.A FE	1,975,671	8.1890	1,541,290		1,494,216		(201,557)			1.340	4.550	MON	21,012	265,960	05/20/2019	05/17/2052
12624K-AD-8	COMM 2012-CCRE2 A4 - CMBS			4	1.A FM	10,765,760	100.2190	10,522,995	10,500,000	10,501,619		(31,904)			3.147	2.851	MON	27,536	330,435	08/20/2012	08/15/2045
17328F-BB-0	CGCMT 2019-GC41 XA - CMBS			3	1.A FE	991,428	6.2020	753,144		752,845		(104,928)			1.056	3.870	MON	10,687	135,038	08/06/2019	08/10/2056
12625U-BF-9	COMM 2013-CCRE9 A4 - CMBS			4	1.A FE	6,993,468	103.5520	7,031,181	6,790,000	6,817,718		(21,615)			4.255	3.945	MON	24,075	291,833	07/01/2013	07/10/2045
61769J-BB-6	MSC 2019-H6 XA - CMBS			3	1.A FE	1,973,236	7.3400	1,416,408		1,550,389		(214,198)			1.310	4.343	MON	21,060	266,837	06/07/2019	06/17/2052
126650-AW-0	CVSPAS NOTES CTF - CMBS			4	2.B	4,801,268	107.9397	5,334,298	4,941,923	4,897,647		8,321			5.298	5.754	MON	15,273	261,822	10/17/2005	01/11/2027
95002M-AY-5	WFCM 2019-C52 XA - CMBS			3	1.A FE	959,122	9.1510	720,383		731,729		(125,619)			1.592	3.542	MON	10,442	134,141	08/06/2019	08/16/2052
17322M-AV-8	CGCMT 2014-GC21 A4 - CMBS			4	1.A FE	832,245	103.8020	828,948	798,586	816,435		(4,719)			3.575	2.464	MON	2,379	29,774	03/09/2016	05/10/2047
36228C-UV-3	GSMS 2005-ROCK A - CMBS			4	1.A FM	1,020,083	110.4090	1,104,090	1,000,000	1,004,732		(1,344)			5.366	5.258	MON	4,472	53,660	05/17/2005	05/03/2032
36251F-AW-6	GSMS 2015-GC28 A5 - CMBS			4	1.A FE	1,554,375	104.9210	1,573,815	1,500,000	1,517,640		(5,889)			3.396	2.978	MON	4,245	50,940	03/16/2015	02/12/2048
61761A-AZ-1	MSBAM 2012-C5 A4 - CMBS			4	1.A FM	9,575,236	100.3590	9,407,358	9,373,706	9,372,214		(24,194)			3.176	2.926	MON	24,809	302,515	07/17/2012	08/17/2045
92890K-BB-0	WFRBS 2014-C22 ASB - CMBS			4	1.A FE	567,791	103.0120	557,705	541,398	546,132		(1,935)			3.464	2.709	MON	1,563	19,498	12/16/2014	09/17/2057
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						48,159,642	XXX	47,057,114	41,445,613	46,045,317		(743,343)			XXX	XXX	XXX	184,825	2,349,711	XXX	XXX
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T			1	2.A FE	1,562,500	104.1393	1,627,177	1,562,500	1,562,500					3.650	3.649	FA	21,545	57,031	01/04/2017	08/15/2030
02379K-AA-2	AMERICAN AIRLINES PASS THROUGH TRUST 202			1	1.G FE	10,020,000	96.9760	9,697,600	10,000,000	10,019,852		(148)			2.875	2.848	JJ	42,326		10/26/2021	01/11/2036
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR			1	2.A FE	775,264	99.8652	768,814	769,852	773,715		(446)			3.200	3.096	JD	1,095	24,635	11/06/2017	12/15/2029
03666L-AL-6	ANTR 201R A1R - CDO		C	4	1.A FE	3,000,000	99.8721	2,996,164	3,000,000	3,000,000					1.635	1.657	JAJO	4,361		11/16/2021	10/23/2033
02376A-AA-7	AMERICAN AIRLINES 2017-2 PASS THROUGH TR			1	2.A FE	1,599,076	101.6446	1,623,912	1,597,638	1,598,797		(105)			3.350	3.335	AO	11,299	53,521	01/12/2018	04/15/2031
05072M-AA-1	AUDAX 4 A - CDO		C	4	1.A FE	3,000,000	100.0219	3,000,657	3,000,000	3,000,000					2.024	2.258	JAJO	13,154	56,110	10/30/2020	10/15/2031
05377R-CY-8	AESOP 2018-1 A - ABS			4	1.A FE	4,009,219	103.7197	4,148,787	4,000,000	4,003,212		(1,601)			3.700	3.681	MON	4,522	148,000	06/21/2018	09/20/2024
08179X-AW-5	BSP II AR2 - CDO		C	4	1.A FE	5,315,455	99.8483	5,307,394	5,315,455	5,315,455					0.994	1.062	JAJO	11,445	33,925	02/17/2021	07/15/2029
23342A-AD-8	DLL 2018-1 A4 - ABS			4	1.A FE	540,808	100.0795	527,293	526,875	528,007		(6,126)			3.270	0.332	MON	670	17,229	05/20/2020	04/17/2026
09260R-AA-4	ELB V A1 - CDO		C	4	1.A FE	2,500,000	100.1113	2,502,783	2,500,000	2,500,000					2.103	2.102	MJSD	2,482	54,787	10/22/2020	12/15/2031
247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PASS THRO			1	1.E FE	3,641,236	98.2169	3,576,310	3,641,236	3,641,236					2.000	2.000	JD	4,248	72,825	03/04/2020	12/10/2029
09628W-BA-9	BLUEM 162RR BR2 - CDO			4	1.F FE	2,000,000	99.7614	1,995,229	2,000,000	2,000,000					2.410	2.452	FMAN	5,355	9,683	09/01/2021	08/20/2032
30295#-AA-5	Fidelity Real Estate Company LLC CTL			1	1.C	4,867,511	101.6404	4,947,356	4,867,511	4,867,511					2.800	2.786	MON	379	147,647	03/04/2020	04/30/2040
12327B-AA-4	BJETS 211 A - ABS			4	1.G FE	1,685,516	98.1802	1,654,858	1,685,531	1,685,516					2.162	2.162	MON	1,620	27,331	03/02/2021	04/15/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
477143-AH-4	JBLU AA - ABS			1	1.F FE	1,829,300	100.4136	1,836,866	1,829,300	1,829,300					2.750	2.750	MN	6,428	50,306	10/29/2019	11/15/2033
12656C-AC-9	CPS 20B B - ABS			4	1.A FE	1,364,733	100.0949	1,351,144	1,349,864	1,353,034		(11,699)			2.110	(0.355)	MON	1,266	18,988	05/07/2021	04/15/2026
54143M-AA-4	AMZN 1 A1C - CMBS			1	1.D FE	5,277,762	108.9371	5,749,441	5,277,762	5,277,762					2.654	2.654	MON	8,171	119,780	10/30/2020	10/10/2042
12656N-AC-5	CPS 21A B - ABS			4	1.C FE	5,748,072	99.9203	5,735,425	5,740,000	5,746,713		(1,359)			0.610	0.572	MON	1,556	23,343	05/07/2021	02/18/2025
74353#-AA-2	Amazon.com Inc. CTL 3.366% due 10/10/204			1	1.E	4,823,399	108.9371	5,254,471	4,823,399	4,823,399					3.366	3.366	MON	9,471	128,532	04/24/2020	10/10/2042
15673E-AA-1	CERB XXVIII A - CDO		C	4	1.A FE	4,000,000	99.8793	3,995,170	4,000,000	4,000,000					1.974	1.975	JAJO	17,106	81,129	09/24/2020	10/15/2031
19521U-AA-1	CLGIX 2021-1 A2 - ABS			4	1.G	4,999,724	100.4400	5,022,000	5,000,000	4,999,723					3.300	3.300	MON	917		12/14/2021	12/26/2051
24460X-AC-4	DPATH B1 - CDO		C	4	1.C FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					2.214	2.203	JAJO	3,689		12/06/2021	01/17/2034
26245X-AL-1	DRSLF 86R A1R - CDO		C	4	1.A FE	3,000,000	99.9999	2,999,996	3,000,000	3,000,000					1.222	1.297	JAJO	7,639	9,357	06/10/2021	07/17/2034
26253W-AC-2	DTAOT 214 B - ABS			4	1.C FE	14,498,575	99.2743	14,394,778	14,500,000	14,498,617		43			1.020	1.022	MON	6,573	14,379	11/02/2021	05/15/2026
33938M-AA-7	FLX 2021-1 A2 - ABS			4	1.G FE	4,999,667	100.1779	5,044,959	5,036,000	4,999,724		57			3.250	3.288	MON	1,819	11,366	11/23/2021	11/27/2051
34528H-AB-0	FORDR 2018-REV2 B - ABS			4	1.C FE	10,594,141	103.7171	10,371,714	10,000,000	10,457,397		(136,743)			3.610	0.624	MON	16,044	150,417	07/13/2021	01/15/2030
45783N-AA-5	INSTR 2021-1 A - RMBS			1	1.F FE	1,911,982	99.3550	1,900,684	1,913,022	1,912,000		18			2.300	2.302	MON	2,078	37,644	02/03/2021	02/16/2054
55819P-AC-3	MDPK XXXVI B1 - CDO		C	4	1.C FE	5,000,000	100.0153	5,000,764	5,000,000	5,000,000					1.974	2.050	JAJO	21,382	103,761	12/04/2019	01/18/2033
56847P-AA-1	MFIT 2019-PVT Class A - ABS			1	1.C PL	2,998,702	104.1985	3,125,955	3,000,000	2,998,842		69			3.470	3.474	MON	3,181	104,100	12/16/2019	12/20/2034
62954J-AB-0	NPRL 2019-1 A2 - ABS			4	1.F FE	999,993	99.5991	995,991	1,000,000	999,998					3.241	3.263	MON	990	32,410	08/22/2019	09/20/2049
62954J-AC-8	NPRL 2019-1 B1 - ABS			4	2.B FE	993,390	101.2444	1,012,444	1,000,000	995,364		865			4.313	4.463	MON	1,318	43,656	08/22/2019	09/20/2049
65341K-BN-5	NFMOT 201 A2 - ABS			4	1.A FE	11,213,125	100.7038	11,077,419	11,000,000	11,126,732		(86,393)			1.550	0.521	MON	7,578	127,875	03/23/2021	02/18/2025
67111D-AS-5	OZLM 15R A2A - CDO		C	4	1.C FE	2,700,000	100.0290	2,700,783	2,700,000	2,700,000					1.881	1.879	JAJO	10,301	53,136	02/14/2020	04/20/2033
67181D-AA-9	OAKIG 2020-1 A1 - CMBS/RMBS			4	1.A FE	2,746,993	99.0291	2,720,429	2,747,102	2,747,018		21			1.850	1.851	MON	1,553	50,821	11/06/2020	11/21/2050
67400E-AS-3	OAKCL 193R B1R - CDO			4	1.C FE	2,000,000	100.1814	2,003,629	2,000,000	2,000,000					1.881	1.950	JAJO	7,628	1,929	08/25/2021	10/20/2034
67400E-AW-4	OAKCL 193R CR - CDO			4	1.F FE	2,000,000	99.0479	1,980,958	2,000,000	2,000,000					2.381	2.453	JAJO	9,656	2,457	08/25/2021	10/20/2034
68784E-AD-0	OSCAR 2019-2 A4 - ABS		D	4	1.A FE	5,518,751	102.0414	5,397,992	5,290,000	5,428,323		(90,428)			2.680	0.767	MON	8,270	106,329	03/23/2021	09/10/2026
68784Y-AF-1	OSCAR X A4 - ABS		D	4	1.C	5,249,805	102.2041	5,110,204	5,000,000	5,143,361		(106,444)			3.270	0.586	MON	9,538	122,625	03/23/2021	05/11/2026
78486A-AA-4	STWD 21SIF1 A - CDO			4	1.A FE	1,000,000	99.9288	999,288	1,000,000	1,000,000					1.624	1.695	JAJO	3,518	8,865	02/23/2021	04/15/2032
827304-AA-4	SLVRR 2019-1 A - ABS		C	4	2.A FE	1,809,452	96.9303	1,753,912	1,809,457	1,809,454		1			3.967	4.000	MON	3,190	71,781	06/27/2019	07/15/2044
91734K-AE-7	BLKMM 211 B - CDO		C	4	1.C FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					2.113	2.143	JAJO	2,934		12/08/2021	01/15/2034
91734K-AG-2	BLKMM 211 C - CDO		C	4	1.G FE	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					2.813	2.853	JAJO	3,906		12/08/2021	01/15/2034
91862@-AB-0	VIVA3 2021 B - ABS			1	2.B PL	2,985,571	114.6195	3,422,046	2,985,571	2,985,571					4.750	4.750	MON	6,303	23,171	10/04/2021	09/15/2041
96042G-AL-6	WLAKE 183 D - ABS			4	1.A FE	2,208,673	100.8519	2,170,018	2,151,687	2,171,230		(37,443)			4.000	0.274	MON	3,825	64,551	03/23/2021	10/16/2023
97064G-AA-1	WESTF 2021-A A - ABS			4	1.F FE	3,929,769	98.6089	3,875,303	3,929,973	3,929,771		3			3.104	3.104	MON	5,422	70,820	05/07/2021	05/15/2046
PPES7T-5A-5	CIP VIII Holdings SPV, L.P. Incorporated			4	1.F	4,990,000	100.0000	5,000,000	5,000,000	4,990,050		50			2.830	2.874	FMAN	5,503		12/22/2021	11/11/2026
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						180,908,162	XXX	181,378,116	179,549,733	180,419,185		(477,808)			XXX	XXX	XXX	323,254	2,336,250	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						3,595,763,664	XXX	3,825,615,572	3,410,570,314	3,573,081,080		(7,525,156)			XXX	XXX	XXX	31,334,663	107,644,989	XXX	XXX
29250N-AW-5	ENBRIDGE INC		C	2,5	2.C FE	971,859	108.2500	1,025,128	947,000	966,155		(2,516)			6.250	5.854	MS	19,729	59,188	08/19/2019	03/01/2078
89356B-AC-2	TRANSCANADA TRUST		C	2,5	2.C FE	1,948,314	103.2500	2,030,928	1,967,000	1,948,445		56			5.300	5.353	MS	30,696	104,251	09/11/2019	03/15/2077
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						2,920,172	XXX	3,056,055	2,914,000	2,914,600		(2,460)			XXX	XXX	XXX	50,425	163,439	XXX	XXX
638611-AA-1	NATIONWIDE FINANCIAL SERVICES CAPITAL TR			1	2.B FE	15,186,038	125.2500	17,284,500	13,800,000	14,777,161		(34,881)			7.899	7.127	MS	363,354	1,090,062	02/03/1999	03/01/2037
69331V-AA-4	PECO ENERGY CAPITAL TRUST III				2.B FE	1,725,840	122.5191	2,450,382	2,000,000	1,875,201		14,492			7.380	8.695	AO	25,010	147,600	10/20/2000	04/06/2028
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						16,911,878	XXX	19,734,882	15,800,000	16,652,363		(20,389)			XXX	XXX	XXX	388,364	1,237,662	XXX	XXX
4899999. Total - Hybrid Securities						19,832,050	XXX	22,790,937	18,714,000	19,566,962		(22,849)			XXX	XXX	XXX	438,789	1,401,101	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
7699999. Total - Issuer Obligations						3,417,799,009	XXX	3,649,807,618	3,239,402,469	3,398,473,432		(6,077,650)			XXX	XXX	XXX	31,185,670	103,465,861	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						1,431,788,121	XXX	1,469,006,170	1,424,778,274	1,433,669,780		(2,664,050)			XXX	XXX	XXX	3,583,983	40,873,742	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						53,960,789	XXX	53,232,026	47,269,142	51,856,580		(740,488)			XXX	XXX	XXX	202,967	2,568,481	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						197,820,040	XXX	201,112,998	195,349,733	197,071,548		(498,197)			XXX	XXX	XXX	711,618	3,573,913	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
8099999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8399999 - Total Bonds						5,101,367,959	XXX	5,373,158,812	4,906,799,618	5,081,071,339		(9,980,386)			XXX	XXX	XXX	35,684,237	150,481,996	XXX	XXX

1.

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

1A	1A ...$ 1,589,642,495	1B ...$ 14,789,612	1C ...$ 68,921,101	1D ...$ 108,815,713	1E ...$ 277,949,468	1F ...$ 515,461,397	1G ...$ 494,766,671
1B	2A ...$ 997,452,397	2B ...$ 727,140,145	2C ...$ 268,148,882				
1C	3A ...$ 4,135,391	3B ...$ 12,875,201	3C ...$ 972,866				
1D	4A ...$	4B ...$	4C ...$				
1E	5A ...$	5B ...$	5C ...$				
1F	6 .....$						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
8999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

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

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00888X-57-5	AIM Invesco VI American Value Fd Ser I			1,515.000	30,505	20.130	30,505	24,354		127		6,537		6,537		10/28/2021	
922908-76-9	VANGUARD TSM IDX ETF			35,912.000	8,675,262	241.570	8,675,262	8,346,100		40,985		329,161		329,161		12/31/2021	
030372-60-1	American Funds Ins Ser Asset Allocation Cl 1			44,420.000	1,291,741	29.080	1,291,741	1,082,379		60,527		104,403		104,403		12/30/2021	
030372-88-2	American Funds Ins Ser Global Growth Fd Cl 1			5,129.000	233,182	45.460	233,182	157,343		11,820		21,588		21,588		12/08/2021	
25239Y-54-3	DFA VIT Inflation-Prote Securities			151,300.000	1,709,691	11.300	1,709,691	1,737,042		59,347		(27,351)		(27,351)		12/30/2021	
380987-59-4	GOLDMAN SACHS VIT GOVERNMENT MMKT INSTUTIO CLASS			344,096.000	344,096	1.000	344,096	344,096		3						12/31/2021	
52467M-84-3	CLEARBRIDGE VARIABLE SMALL CAP GROWTH CL I			75,201.000	2,731,303	36.320	2,731,303	2,729,339		318,710		(72,171)		(72,171)		12/22/2021	
55273F-67-0	MFS MidCap Ser Growth Intial			195,878.000	2,295,695	11.720	2,295,695	2,431,202		374,605		(135,508)		(135,508)		12/31/2021	
55274F-35-6	MFS RESEARCH INTL INTIAL CL			1,845.000	35,293	19.130	35,293	34,463		1,819		830		830		12/30/2021	
55274F-49-7	MFS Global Tactical Alloc Initial			36,136.000	554,691	15.350	554,691	554,073		30,028		(15,123)		(15,123)		12/22/2021	
693394-30-6	PIMCO VIT Low Duration Port Admin Cl			98,808.000	1,010,801	10.230	1,010,801	1,011,088		4,661		(12,931)		(12,931)		12/31/2021	
693394-50-4	PIMCO VIT High Yield Fund Admin			2,221.000	17,635	7.940	17,635	17,483		769		(151)		(151)		12/31/2021	
693394-69-4	PIMCO VIT Hedged Int Bond Fund Inst			223,372.000	2,401,248	10.750	2,401,248	2,474,618		55,782		(92,507)		(92,507)		12/31/2021	
77954R-10-4	T. Rowe Price Limited Term Bond Port			26,424.000	129,740	4.910	129,740	128,476		2,523		(2,359)		(2,359)		12/31/2021	
00162T-40-7	Morningstar Conservative ETF AstAlc Cl II			20,236.000	230,081	11.370	230,081	232,355		9,352		(4,673)		(4,673)		12/21/2021	
00162T-60-5	Morningstar Inc & Grwth ETF AstAlc Cl II			57,016.000	639,149	11.210	639,149	604,599		28,328		10,259		10,259		12/21/2021	
00162T-80-3	Morningstar Balanced ETF AstAlc Class II			291,043.000	3,437,217	11.810	3,437,217	3,139,170		176,113		156,649		156,649		12/21/2021	
00162T-85-2	Morningstar Aggr Grwth ETF AstAlc Class II			92,891.000	1,381,293	14.870	1,381,293	1,097,292		43,546		169,629		169,629		12/21/2021	
00162T-87-8	Morningstar Growth ETF AstAlc Class II			214,337.000	2,689,932	12.550	2,689,932	2,367,900		124,555		223,046		223,046		12/21/2021	
00888X-78-1	AIM Invesco INVESCO VI Am Franchise II			21,357.000	1,773,511	83.040	1,773,511	1,405,712		212,532		(37,426)		(37,426)		12/31/2021	
00888X-79-9	AIM Invesco INVESCO VI Am Franchise I			107,201.000	9,501,252	88.630	9,501,252	6,457,766		1,086,883		(81,481)		(81,481)		12/30/2021	
008892-41-6	Invesco VI INVESCO VI Health Care Ser I			13,619.000	461,154	33.860	461,154	385,096		47,548		2,563		2,563		12/31/2021	
008892-50-7	Invesco VI INVESCO VI Internationl Grth I			102,052.000	4,225,981	41.410	4,225,981	4,153,929		334,862		(226,951)		(226,951)		12/31/2021	
008892-52-3	Invesco VI INVESCO VI Glob Real Est Ser I			322,379.000	5,799,598	17.990	5,799,598	5,232,340		144,222		1,023,356		1,023,356		12/31/2021	
008892-53-1	Invesco VI INVESCO VI Sm Cap Eq Fd Ser II			13,493.000	293,475	21.750	293,475	235,579		16,386		31,538		31,538		12/20/2021	
008892-54-9	Invesco VI INVESCO VI SmCap Equity Fund I			34,080.000	800,528	23.490	800,528	828,232		41,503		(27,704)		(27,704)		12/31/2021	
008892-65-5	Invesco VI INVESCO VI Internatl Growth II			239,087.000	9,735,616	40.720	9,735,616	8,689,357		761,243		(276,874)		(276,874)		12/31/2021	
00900X-74-4	Invesco VI Discovery Mid Cap Grwth Ser 2			10,829.000	1,123,652	103.760	1,123,652	994,120		123,518		46,056		46,056		12/31/2021	
00900X-75-1	Invesco VI Discovery Mid Cap Grwth Ser 1			5,517.000	632,360	114.630	632,360	510,154		64,229		36,452		36,452		12/30/2021	
024936-10-6	American Century American Century VP Value			542,061.000	7,409,971	13.670	7,409,971	5,488,340		119,606		1,278,670		1,278,670		12/31/2021	
024936-20-5	American Century Am Century VP International 1			660,781.000	9,819,212	14.860	9,819,212	7,044,953		273,195		500,404		500,404		12/31/2021	
024936-40-3	American Century American Century VP Balanced			1,608,962.000	15,381,681	9.560	15,381,681	11,935,915		724,637		1,320,405		1,320,405		12/31/2021	
024936-74-2	American Century Am Cent VP Mid Cap Value I			23,311.000	583,245	25.020	583,245	433,353		6,343		101,879		101,879		12/28/2021	
024936-75-9	American Century Am Century VP Large Co Val II			54,962.000	1,089,890	19.830	1,089,890	824,342		12,436		165,728		165,728		12/31/2021	
024936-85-8	American Century American Century VP Ultra II			101,495.000	3,089,516	30.440	3,089,516	2,370,637		129,134		344,585		344,585		12/31/2021	
024936-88-2	American Century American Century VP Ultra I			38,698.000	1,214,330	31.380	1,214,330	644,024		70,345		157,174		157,174		12/23/2021	
02507T-20-9	American Century Am Cent VP Inflation Protect 2			474,646.000	5,420,457	11.420	5,420,457	4,913,399		160,448		152,361		152,361		12/31/2021	
02507T-30-8	American Century Am Cent VP Inflation Protect 1			308,047.000	3,527,140	11.450	3,527,140	3,372,120		103,574		100,459		100,459		12/29/2021	
030372-77-5	American Funds IS International Class 2			68,776.000	1,554,344	22.600	1,554,344	1,415,394		37,416		(73,607)		(73,607)		12/29/2021	
09253L-77-7	Blackrock BlackRock Glob Alloc VI Cl 1			54,272.000	965,505	17.790	965,505	1,063,804		140,338		(95,279)		(95,279)		12/30/2021	
09258X-10-7	Blackrock BlackRock High Yield VI Cl 1			513,303.000	3,911,227	7.590	3,911,227	3,817,807	15,256	110,213		424		424		12/30/2021	
246493-67-0	LVIP Delaware VIP SmCap Val Std			78,537.000	3,576,571	45.540	3,576,571	2,866,166		15,172		592,297		592,297		12/30/2021	
246493-87-8	LVIP Delaware VIP Emrg Mkts Std			76,475.000	2,169,598	28.370	2,169,598	2,232,967		11,212		(103,925)		(103,925)		12/29/2021	
25155X-40-4	DWS Small Cap Index VIP A			29,516.000	549,877	18.630	549,877	553,867		20,851		(8,036)		(8,036)		12/27/2021	
25159C-30-7	DWS Captial Growth VIP B			37,737.000	1,844,209	48.870	1,844,209	1,122,665		87,309		249,074		249,074		12/30/2021	
25159C-50-5	DWS Global Small Cap VIP B			8,160.000	106,492	13.050	106,492	88,558		67		12,697		12,697		12/28/2021	
25159C-80-2	DWS CROCI International VIP B			4,816.000	37,279	7.740	37,279	35,865		783		2,274		2,274		04/27/2021	
25159C-88-5	DWS CROCI International VIP A			380,694.000	2,938,956	7.720	2,938,956	2,730,075		68,654		178,883		178,883		12/30/2021	
25159W-70-9	DWS Global Income Builder VIP A			391,103.000	10,473,736	26.780	10,473,736	9,218,224		370,345		659,459		659,459		12/30/2021	
315802-20-7	Fidelity VIP III Growth Oppor			262,914.000	20,835,914	79.250	20,835,914	10,453,002		1,786,996		393,568		393,568		12/30/2021	
315802-50-4	Fidelity VIP III Balanced			42,143.000	1,065,790	25.290	1,065,790	827,794		70,150		78,640		78,640		12/22/2021	
315802-70-2	Fidelity VIP III Growth & Inc			340,725.000	8,933,809	26.220	8,933,809	6,888,375		561,932		1,214,851		1,214,851		12/31/2021	
471021-20-4	Janus Henderson Enterprise port Shr Inst			61,209.000	6,152,069	100.510	6,152,069	5,209,028		378,734		322,307		322,307		12/31/2021	
471021-50-1	Janus Henderson Flexible Bond Inst shr			261,674.000	3,153,173	12.050	3,153,173	3,137,657		136,706		(160,077)		(160,077)		12/29/2021	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
480906-78-3	JP Morgan IT Small Cap Core CL 1 Shares			5,854.000	166,240	28.400	166,240	119,453		4,699		22,679		22,679		12/02/2021	
52467K-77-1	LEGG MASON WESTERN ASSET CORE PLUS VIT I			367,099.000	2,184,239	5.950	2,184,239	2,250,454		55,636		(66,215)		(66,215)		12/17/2021	
55273F-10-0	MFS VIT Growth Series C I			159,585.000	12,664,636	79.360	12,664,636	11,878,071		1,439,510		740,317		740,317		12/31/2021	
55274F-45-5	MFS MFS VIT II Intl Value Init CI			553,130.000	20,808,742	37.620	20,808,742	17,646,156		536,916		1,300,123		1,300,123		12/29/2021	
589512-10-2	Merger Merger VL			2,690.000	31,661	11.770	31,661	29,267		1,466		(1,128)		(1,128)		12/29/2021	
641222-82-3	AMT SUSTAINABLE EQUITY CL S			4,533.000	168,281	37.120	168,281	144,815		3,290		27,966		27,966		12/30/2021	
693394-40-5	PIMCO VIT Total Return Admin			535,584.000	5,762,886	10.760	5,762,886	5,970,264		282,939		(333,693)		(333,693)		12/31/2021	
693394-59-5	PIMCO VIT PVIT Com RL Rt Strat Adm			381,686.000	2,954,252	7.740	2,954,252	2,481,114		113,702		591,281		591,281		12/31/2021	
693394-61-1	PIMCO VIT Commodity Real Ret Strat Inst			2,278.000	17,567	7.710	17,567	15,627		716		3,689		3,689		12/28/2021	
693394-63-7	PIMCO VIT PVIT All Asset Fd Advsr Srs			55,658.000	648,971	11.660	648,971	598,667		63,270		18,290		18,290		12/31/2021	
693394-64-5	PIMCO VIT PVIT All Asset Fund Inst			56,996.000	664,578	11.660	664,578	626,165		42,499		19,054		19,054		12/30/2021	
693394-65-2	PIMCO VIT PVIT All Asset Fd Admn			7,015.000	80,737	11.510	80,737	72,483		8,546		2,723		2,723		12/30/2021	
693394-74-4	PIMCO VIT PVIT Real Return Inst			37,347.000	522,483	13.990	522,483	510,667		20,963		7,526		7,526		12/31/2021	
693394-78-5	PIMCO VIT Total Return Inst			646,275.000	6,953,915	10.760	6,953,915	7,193,881		308,204		(267,903)		(267,903)		12/31/2021	
724027-18-0	Pioneer Bond VCT CL 1			725,644.000	8,178,011	11.270	8,178,011	8,078,462		383,404		(351,845)		(351,845)		12/31/2021	
724027-20-6	Pioneer Mid Cap Value VCT CL 1			493,997.000	11,401,456	23.080	11,401,456	9,544,190		98,200		2,500,454		2,500,454		12/31/2021	
724027-23-0	Pioneer Select MCap Gr VCT CL1			2,380,933.000	83,094,552	34.900	83,094,552	66,859,668		11,209,494		(5,093,646)		(5,093,646)		12/31/2021	
724027-30-5	Pioneer Real Estate VCT CL 1			66,117.000	704,141	10.650	704,141	840,849		6,484		198,439		198,439		12/28/2021	
724027-40-4	Pioneer Equity Income VCT CL 1			69,991.000	1,344,525	19.210	1,344,525	1,386,084		18,255		256,607		256,607		12/28/2021	
724027-62-8	Pioneer High Yield VCT CL 2			210,575.000	1,939,392	9.210	1,939,392	1,913,075		90,141		6,899		6,899		12/31/2021	
724027-63-6	Pioneer Strategic Inc VCT CL 1			150,759.000	1,575,430	10.450	1,575,430	1,578,803		51,366		(24,704)		(24,704)		12/31/2021	
724027-64-4	Pioneer Strategic Inc VCT CL 2			476,095.000	4,965,674	10.430	4,965,674	4,835,959		191,139		(106,284)		(106,284)		12/31/2021	
724027-81-8	Pioneer Real Est VCT Prt CL 2			257,986.000	2,757,867	10.690	2,757,867	2,552,149		23,527		769,472		769,472		12/29/2021	
724027-82-6	Pioneer Eqty Income VCT CL 2			456,780.000	8,930,051	19.550	8,930,051	7,677,280		98,858		1,670,792		1,670,792		12/28/2021	
724027-87-5	Pioneer Fund VCT CL 1			5,006,886.000	99,136,345	19.800	99,136,345	78,197,168		7,173,945		14,410,071		14,410,071		12/31/2021	
78080T-10-5	Royce Small Cap Annuity Invest CL			3,909.000	36,785	9.410	36,785	30,246		501		7,489		7,489		12/16/2021	
921925-20-2	Vanguard VIF Tot Bond Mkt Index			1,207,615.000	14,757,056	12.220	14,757,056	15,108,926		293,946		(400,461)		(400,461)		12/31/2021	
921925-30-1	Vanguard VIF Equity Index Port			803,520.000	52,606,450	65.470	52,606,450	39,219,713		1,721,679		8,075,580		8,075,580		12/28/2021	
921925-40-0	Vanguard VIF Balance Port Investor 1			229,786.000	6,528,227	28.410	6,528,227	5,346,190		338,541		619,286		619,286		12/31/2021	
921925-60-8	Vanguard VIF Equity Income Portfolio			588,390.000	16,363,137	27.810	16,363,137	12,945,770		381,933		2,232,781		2,232,781		12/30/2021	
921925-70-7	Vanguard VIF International Port Inv CL			308,042.000	12,229,263	39.700	12,229,263	12,193,559		423,113		(810,610)		(810,610)		12/27/2021	
921925-80-6	Vanguard VIF High Yield Bond Port I			666,730.000	5,373,847	8.060	5,373,847	5,176,023		181,003		(6,519)		(6,519)		12/29/2021	
921925-81-4	Vanguard VIF Total Stock Mkt Index Inv			877,613.000	49,971,258	56.940	49,971,258	35,872,765		2,565,387		6,981,604		6,981,604		12/28/2021	
921925-84-8	Vanguard VIF Real Estate Index Portfolo			221,486.000	3,667,804	16.560	3,667,804	2,861,003		80,924		711,975		711,975		12/31/2021	
921925-85-5	Vanguard VIF Mid Cap Idx Inv CI			852,505.000	25,131,836	29.480	25,131,836	19,577,018		1,319,558		2,757,557		2,757,557		12/30/2021	
921925-86-3	Vanguard VIF ST Investmentt Grade			283,471.000	3,055,818	10.780	3,055,818	3,103,563		51,638		(66,443)		(66,443)		12/30/2021	
921925-87-1	Vanguard VIF Diversified Value Port			270,644.000	4,722,744	17.450	4,722,744	4,465,575				257,169		257,169		12/03/2021	
921925-88-9	Vanguard VIF Small Com Growth			261,868.000	6,939,507	26.500	6,939,507	6,285,452		193,788		219,748		219,748		12/31/2021	
922174-10-7	Fidelity VIP Fidelity VIP Gov Money Market			26,122,793.000	26,122,793	1.000	26,122,793	26,122,793		1,442						12/31/2021	
922174-20-6	Fidelity VIP Fidelity VIP High Income Initl			131,208.000	688,841	5.250	688,841	703,884		36,212		(7,397)		(7,397)		12/31/2021	
922174-30-5	Fidelity VIP Equity Income Initial			718,229.000	18,781,701	26.150	18,781,701	15,779,737		2,262,327		1,412,459		1,412,459		12/31/2021	
922174-40-4	Fidelity VIP Fidelity Growth			523,553.000	53,627,573	102.430	53,627,573	37,388,485		9,971,917		16,862		16,862		12/31/2021	
922174-46-1	Fidelity VIP Fidelity VIP Freedm 2030 Ser 2			364,482.000	6,491,418	17.810	6,491,418	5,848,030		242,443		263,713		263,713		12/31/2021	
922174-49-5	Fidelity VIP Fidelity Vip Freedm 2025 Ser 2			323,238.000	5,705,155	17.650	5,705,155	5,061,505		190,040		222,579		222,579		12/30/2021	
922174-50-3	Fidelity VIP Fidelity VIP Overseas Inital			184,787.000	5,410,551	29.280	5,410,551	4,157,462		392,636		470,778		470,778		12/31/2021	
922174-53-7	Fidelity VIP Fidelity VIP Freedm 2020 Ser 2			112,021.000	1,715,037	15.310	1,715,037	1,637,529		47,384		21,053		21,053		12/29/2021	
922174-56-0	Fidelity VIP Fidelity VIP Freedm 2015 Ser 2			24,826.000	355,763	14.330	355,763	335,031		8,257		3,794		3,794		12/30/2021	
922174-59-4	Fidelity VIP Fidelity VIP Freedm 2010 Ser 2			47,286.000	677,604	14.330	677,604	654,907		28,174		5,337		5,337		12/15/2021	
922174-66-9	Fidelity VIP Fidelity VIP Freedom Inc Ser 2			35,004.000	444,205	12.690	444,205	421,453		12,069		482		482		12/28/2021	
922174-83-4	Fidelity VIP Fidelity VIP Gov MMkt Serv CI			14,849,852.000	14,849,852	1.000	14,849,852	14,849,852		1,089		(1)		(1)		12/31/2021	
922174-87-5	Fidelity VIP Fidelity VIP Overseas Ser 2			11,489.000	332,484	28.940	332,484	256,087		24,109		29,192		29,192		12/31/2021	
922175-10-4	Fidelity VIP II Inv Grade Bond			1,039,141.000	13,872,538	13.350	13,872,538	14,142,405		603,179		(654,424)		(654,424)		12/31/2021	
922175-20-3	Fidelity VIP II Asset Manager			224,437.000	4,113,925	18.330	4,113,925	3,460,808		87,869		280,770		280,770		12/30/2021	
922175-30-2	Fidelity VIP II Index 500			178,496.000	83,584,320	468.270	83,584,320	58,249,146		1,316,905		15,086,179		15,086,179		12/31/2021	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
922175-40-1	Fidelity VIP II Asset Manager: Growth			26,424.000	644,212	24.380	644,212	478,967		17,494		60,557		60,557		12/31/2021	
922175-50-0	Fidelity VIP II Contra fund			1,051,431.000	57,145,285	54.350	57,145,285	37,759,834		6,395,636		5,879,631		5,879,631		12/31/2021	
922175-84-9	Fidelity VIP II Contra Port Service C 2			10,965.000	575,758	52.510	575,758	540,303		44,144		32,346		32,346		12/31/2021	
922176-40-9	Fidelity VIP Mid Cap Initial			8,361.000	344,224	41.170	344,224	341,420		52,744		(8,905)		(8,905)		12/31/2021	
922176-80-5	Fidelity Mid-Cap Port SC2			206,716.000	8,142,545	39.390	8,142,545	6,802,930		1,291,804		311,463		311,463		12/31/2021	
922177-10-0	Fidelity VIP Real Estate Port Initial			3,053.000	72,689	23.810	72,689	52,810		1,110		19,256		19,256		12/01/2021	
92914F-66-0	VOYA JP Morgan Emerg Mkt Eq 2			59,578.000	1,376,242	23.100	1,376,242	1,138,660		106,466		(255,354)		(255,354)		12/28/2021	
933702-10-2	Columbia Wanger Small Cap			22,652.000	583,065	25.740	583,065	512,157		23,158		24,256		24,256		12/14/2021	
00162T-30-8	Morningstar Conservative ETF AstAlc Cl I			54,994.000	628,586	11.430	628,586	622,452		26,924		(13,971)		(13,971)		12/07/2021	
00162T-50-6	Morningstar Inc & Grwth ETF AstAlc Cl I			9,439.000	99,302	10.520	99,302	94,293		4,921		1,274		1,274		12/07/2021	
00162T-70-4	Morningstar Balanced ETF AstAlc Class I			62,168.000	724,258	11.650	724,258	692,797		39,190		32,561		32,561		12/07/2021	
00162T-82-9	ALPS ALPS Energy Infra - Class 1			98,892.000	872,226	8.820	872,226	910,993		18,898		89,080		89,080		12/07/2021	
00162T-86-0	Morningstar Aggr Grwth ETF AstAlc Class I			25,366.000	381,753	15.050	381,753	319,886		12,655		47,204		47,204		12/07/2021	
00162T-88-6	Morningstar Growth ETF AstAlc Class I			14,737.000	188,787	12.810	188,787	166,634		8,960		15,793		15,793		12/07/2021	
00888X-77-3	AIM Invesco INVESCO VI Comstock I			427.000	9,025	21.140	9,025	8,470		128		555		555		12/31/2021	
018792-53-1	Alliance AB VPS Sm/Mid Cap Val A			51,695.000	1,212,761	23.460	1,212,761	931,064		8,361		270,994		270,994		12/23/2021	
030372-30-4	American Funds IS Growth Income Class 1			9,898.000	666,641	67.350	666,641	497,302		14,017		112,765		112,765		12/31/2021	
030372-40-3	American Funds IS Growth Class 1			70,279.000	8,966,219	127.580	8,966,219	8,202,737		396,158		421,397		421,397		12/22/2021	
030372-59-3	American Funds IS Capital World G&I CL 2			20,128.000	369,959	18.380	369,959	317,954		12,986		27,834		27,834		12/17/2021	
030372-61-9	American Funds IS Capital World G&I CL 1			22,024.000	405,674	18.420	405,674	343,089		14,361		30,906		30,906		12/08/2021	
030372-70-0	American Funds IS International Class 1			261,661.000	5,939,700	22.700	5,939,700	5,554,962		164,848		(283,504)		(283,504)		12/31/2021	
030372-78-3	American Funds ISNew World Class 2			36,837.000	1,159,615	31.480	1,159,615	1,039,673		41,791		(14,022)		(14,022)		12/31/2021	
030372-86-6	American Funds IS New World Class 1			92,360.000	2,939,826	31.830	2,939,826	2,741,554		114,534		(13,726)		(13,726)		12/29/2021	
05587P-20-3	BNY Mellon IP Midcap Stk Inital Shrs			458,243.000	11,350,672	24.770	11,350,672	8,564,724		127,343		2,182,460		2,182,460		12/31/2021	
05587P-30-2	BNY Mellon IP Small Cap Stock Indx Serv			465,983.000	10,973,889	23.550	10,973,889	7,917,942		162,200		1,488,304		1,488,304		12/31/2021	
05587P-60-9	BNY Mellon IP Technology Growth Initial			308,198.000	10,968,783	35.590	10,968,783	7,098,938		1,280,349		(36,233)		(36,233)		12/30/2021	
05588H-10-1	BNY Mellon Sustainable US Equity Port Inc			87,884.000	5,104,284	58.080	5,104,284	3,163,137		127,890		931,473		931,473		12/31/2021	
05589U-86-1	BNY Mellon VIF Appreciation Init			208,724.000	11,212,645	53.720	11,212,645	8,685,661		821,231		1,365,735		1,365,735		12/31/2021	
09253L-84-3	Blackrock BlackRock Capital Appr VI Cl 1			3,292.000	33,542	10.190	33,542	29,871		6,221		(363)		(363)		12/16/2021	
09661P-20-4	BNY Mellon Stock Index Svc Shrs			279,472.000	21,798,810	78.000	21,798,810	14,096,950		963,940		3,725,795		3,725,795		12/31/2021	
131647-20-8	Calvert VP SRI Balanced Port			130,469.000	362,705	2.780	362,705	291,444		13,910		31,769		31,769		12/22/2021	
19765R-30-3	Columbia VP Small Cap Val Cl 1			4,539.000	94,193	20.750	94,193	77,577		432		14,325		14,325		12/29/2021	
19766E-41-8	Columbia VP Overseas Core Fund Cl 1			55.000	826	15.080	826	684		27		45		45		09/29/2021	
19766E-58-2	Columbia Col VP Sel MidCap Val Fund CL1			206.000	7,586	36.880	7,586	2,116				1,855		1,855		04/09/2012	
19766E-62-4	Columbia Columb VP Mid Cap Grow Fd - C1			3,535.000	185,287	52.410	185,287	65,553				26,338		26,338		04/29/2015	
19766E-66-5	Columbia VP Income Opprtnts Fnd CL 2			0.000		7.333										10/15/2021	
19766E-67-3	Columbia Columbia VP Income Opport Cl 1			11,393.000	83,514	7.330	83,514	94,935		7,429		(3,835)		(3,835)		07/29/2021	
233203-67-8	DFA DFA VA Short-Term Fixed			27,625.000	281,224	10.180	281,224	282,791		18		(553)		(553)		12/13/2021	
233203-68-6	DFA DFA VA Intl Sm Port			185,549.000	2,534,597	13.660	2,534,597	2,264,861		234,145		19,393		19,393		12/29/2021	
233203-69-4	DFA DFA VA Intl Val Port			46,472.000	620,407	13.350	620,407	511,079		24,369		50,764		50,764		12/13/2021	
233203-71-0	DFA DFA VA US Targeted Val			167,329.000	3,943,939	23.570	3,943,939	3,100,375		315,977		432,093		432,093		12/30/2021	
233203-72-8	DFA DFA VA Global Bd Port			3,578.000	37,353	10.440	37,353	37,775		282		(670)		(670)		12/13/2021	
233203-77-7	DFA DFA VA US Large Val			163,386.000	5,411,341	33.120	5,411,341	4,305,408		88,738		824,293		824,293		12/29/2021	
25159W-40-2	DWS Deut Alt Asset Allocate VIP A			3,254.000	49,232	15.130	49,232	41,315		953		4,611		4,611		04/27/2021	
25159W-83-2	DWS International Growth VIP Cks B			4,853.000	91,421	18.840	91,421	83,553		236		3,115		3,115		12/30/2021	
27827E-30-1	Eaton Vance VT Floating Rate Inc Fd Adv Sh			176,240.000	1,602,025	9.090	1,602,025	1,579,197		35,536		5,237		5,237		12/31/2021	
313916-10-8	Federated Hermes Managed Volatilty II Primary			50,980.000	657,647	12.900	657,647	508,204		10,445		91,176		91,176		12/28/2021	
313916-30-6	Federated Hermes Federated High Income Bond			443,744.000	2,835,522	6.390	2,835,522	2,790,315		125,417		234		234		12/31/2021	
315917-82-3	Fidelity Fidelity Energy			9,013.000	142,135	15.770	142,135	177,147		3,205		47,435		47,435		12/01/2021	
315917-84-9	Fidelity Fidelity Financial Services			59,459.000	940,643	15.820	940,643	716,710		33,791		200,419		200,419		12/01/2021	
355150-22-8	Franklin Templeton Frank Alloc VIP Fund Cl 2			68,945.000	410,913	5.960	410,913	405,528		6,664		35,737		35,737		12/29/2021	
355150-23-6	Franklin Templeton Frank Alloc VIP Fund CL 1			4,837.000	29,121	6.020	29,121	31,073		537		2,539		2,539		06/15/2021	
355150-26-9	Franklin Templeton DynaTech VIP Fund - Class 2			144,295.000	1,709,902	11.850	1,709,902	1,153,758		103,194		128,433		128,433		12/29/2021	
355150-33-5	Franklin Templeton FVIP Strategic Income Fd Cl 1			21,371.000	227,177	10.630	227,177	236,325		7,691		(2,629)		(2,629)		07/01/2021	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
355150-41-8	Franklin Templeton FVIP Income Fd CL 2			256,508.000	4,299,067	16.760	4,299,067	3,832,171		179,143		413,514		413,514		12/31/2021	
355150-42-6	Franklin Templeton FVIP US Govt Sec Fd CL 2			643,052.000	7,440,108	11.570	7,440,108	7,779,027		178,722		(313,025)		(313,025)		12/31/2021	
355150-48-3	Franklin Templeton FTVIP Dev Mkts Fd CL 2			308,415.000	3,290,784	10.670	3,290,784	2,789,806		98,298		(306,112)		(306,112)		12/31/2021	
355150-49-1	Franklin Templeton FTVIP Growth Fd CL 2			316,352.000	3,666,517	11.590	3,666,517	3,710,614		39,501		122,971		122,971		12/31/2021	
355150-52-5	Franklin Templeton FVIP Sm Mid Cap Grow Fd Cl 2			429,300.000	9,612,038	22.390	9,612,038	7,595,192		1,070,429		(223,146)		(223,146)		12/31/2021	
355150-55-8	Franklin Templeton FVIP Mutual Shares CL 2			233,214.000	4,477,701	19.200	4,477,701	4,300,825		124,406		582,260		582,260		12/31/2021	
355150-56-6	Franklin Templeton FTVIP Global Bond Fd CL 2			273,351.000	3,589,094	13.130	3,589,094	4,244,362				(181,290)		(181,290)		12/31/2021	
355150-59-0	Franklin Templeton FVIP Sm Cap Val Fd CL 2			509,277.000	8,932,718	17.540	8,932,718	7,654,930		303,351		1,431,547		1,431,547		12/31/2021	
355150-67-3	Franklin Templeton FVIP Small Cap Value Fd CL 1			5,403.000	99,570	18.430	99,570	98,860		3,479		16,852		16,852		06/15/2021	
355150-69-9	Franklin Templeton FVIP Mutual Glbl Disc Fd Cl 1			7,082.000	143,896	20.320	143,896	116,729		3,800		17,280		17,280		12/29/2021	
355150-70-7	Franklin Templeton FTVIP Global Bond Fd CL 1			109,022.000	1,506,685	13.820	1,506,685	1,708,252				(63,126)		(63,126)		12/31/2021	
355150-71-5	Franklin Templeton FVIP Mutual Shares Fd Cl 1			24,750.000	485,600	19.620	485,600	474,310		14,335		48,583		48,583		10/01/2021	
355150-76-4	Franklin Templeton FTVIP Growth Fd CL 1			6,740.000	80,008	11.870	80,008	88,697		1,042		2,925		2,925		06/15/2021	
355150-77-2	Franklin Templeton FTVIP Devlpg Mkts Fd CL 1			6,191.000	66,616	10.760	66,616	58,011		2,231		(6,117)		(6,117)		06/15/2021	
355150-79-8	Franklin Templeton FTVIP Foreign Fd Cl 1			0.000	1	13.846	1	1								06/15/2021	
355150-81-4	Franklin Templeton FVIP Rising Div Fd Sec Cl 1			15,118.000	555,417	36.740	555,417	446,123		20,396		90,909		90,909		06/15/2021	
355150-87-1	Franklin Templeton FVIP US Govt Sec Fd CL 1			24,390.000	289,022	11.850	289,022	297,805		5,675		(9,355)		(9,355)		12/31/2021	
355150-88-9	Franklin Templeton FVIP Income Fd CL 1			1,693.000	29,584	17.470	29,584	26,841		1,296		2,996		2,996		06/15/2021	
471021-43-6	Janus Henderson MidCap Val Inst shr			99,427.000	1,901,046	19.120	1,901,046	1,542,248		7,757		260,443		260,443		12/29/2021	
480906-10-6	JP Morgan IT US Equlty Port Cl 1			83,479.000	3,828,349	45.860	3,828,349	2,307,099		171,204		692,345		692,345		12/31/2021	
480906-60-1	JP Morgan IT MidCap Val 1 Cl I			778,489.000	10,385,039	13.340	10,385,039	8,421,228		509,598		1,632,881		1,632,881		12/31/2021	
480906-70-0	JP Morgan IT Core Bond Port CL 1			364,443.000	4,132,784	11.340	4,132,784	4,201,042		115,542		(156,136)		(156,136)		12/22/2021	
480906-87-4	JP Morgan IT Core Bnd Port CL 2			90,091.000	1,006,314	11.170	1,006,314	1,021,933		21,578		(15,996)		(15,996)		12/31/2021	
53500Q-17-1	LVIP Del VIP Smid Cap Core Std			11,900.000	334,550	28.114	334,550	296,606		13,318		22,753		22,753		12/31/2021	
55273F-60-5	MFS VIT Utility SI cls			2,609.000	99,935	38.310	99,935	77,548		4,714		7,555		7,555		12/15/2021	
55273F-65-4	MFS Value Series			857,740.000	21,203,337	24.720	21,203,337	16,937,781		673,130		3,062,740		3,062,740		12/22/2021	
55273F-84-5	MFS New Discovery Series			755.000	17,599	23.300	17,599	15,380		2,863		(2,554)		(2,554)		08/26/2021	
55273F-87-8	MFS Total Return Bond Series			330,884.000	4,509,946	13.630	4,509,946	4,605,400		112,223		(114,355)		(114,355)		12/22/2021	
55274F-46-3	MFS MFS VIT II Intl Growth Init Cl			882.000	14,803	16.780	14,803	13,542		651		523		523		11/29/2021	
55274F-48-9	MFS MFS VIT II Govt Sec Init			7,347.000	90,666	12.340	90,666	90,813				(147)		(147)		11/29/2021	
55274F-84-4	MFS VIT II INTL Val Port Ser Class			28,982.000	1,071,186	36.960	1,071,186	977,389		27,200		44,369		44,369		12/31/2021	
641222-50-0	NeuberBerm AMT Mid Cap Growt I			25,698.000	1,036,666	40.340	1,036,666	677,782		108,211		10,928		10,928		10/15/2021	
641222-70-8	NeuBer AMT MC Intrinsic Val I			1,751.000	35,605	20.330	35,605	32,517		202		8,591		8,591		10/15/2021	
641222-83-1	NeuBer AMT MC Intrinsic Val S			1,133.000	26,977	23.820	26,977	21,805		64		6,334		6,334		12/09/2021	
641222-85-6	NeuberBerm AMT Mid Cap Grow S			14,267.000	513,900	36.020	513,900	370,784		59,094		(1,919)		(1,919)		12/29/2021	
693394-33-0	PIMCO VIT Dynamic Bd port Inst			76,668.000	791,211	10.320	791,211	794,362		27,985		(19,163)		(19,163)		12/31/2021	
693394-53-8	PIMCO VIT PVIT Total Return Advsr			25,936.000	279,066	10.760	279,066	293,969		15,827		(17,514)		(17,514)		12/31/2021	
693394-58-7	PIMCO VIT PVIT Emrging Mkts Bd Inst			12,553.000	157,160	12.520	157,160	156,547		7,181		(10,911)		(10,911)		12/31/2021	
693394-67-8	PIMCO VIT Glb Bd Opp Unh Inst			25,699.000	281,149	10.940	281,149	304,284		16,335		(27,499)		(27,499)		12/31/2021	
693394-75-1	PIMCO VIT Low Duration Inst			8,645.000	88,435	10.230	88,435	88,006		603		(1,294)		(1,294)		12/31/2021	
693394-81-9	PIMCO VIT Real Return Port Admin Class			143,528.000	2,007,956	13.990	2,007,956	1,897,431		76,212		12,261		12,261		12/31/2021	
72201V-10-7	Pimco Global Dividend Port Inst Clas			612.000	5,950	9.730	5,950	5,310		544		427		427		09/09/2021	
77954T-10-0	T-Rowe TR price Equity Income port			23,431.000	704,569	30.070	704,569	638,030		59,270		82,506		82,506		12/17/2021	
77954T-20-9	T-Rowe All-Cap Opportunities Port			73,953.000	2,860,511	38.680	2,860,511	2,978,676		532,572		(285,189)		(285,189)		12/17/2021	
77954T-50-6	T-Rowe TR Price Blue Chip Growth			675,840.000	35,900,639	53.120	35,900,639	30,526,383		3,797,284		1,144,320		1,144,320		12/31/2021	
77954T-60-5	T-Rowe TR Price Health Sciences			24,882.000	1,610,388	64.720	1,610,388	1,199,732		98,910		83,323		83,323		12/31/2021	
77955H-10-5	T-Rowe TR Price International Stock			17,979.000	287,847	16.010	287,847	277,583		21,040		(17,285)		(17,285)		12/17/2021	
78080T-30-3	Royce Micro Cap Annuity IC			401.000	5,923	14.770	5,923	4,316		257		970		970		12/16/2021	
866167-50-5	Calvert VP Investment Grade Bd Index			43,182.000	2,402,666	55.640	2,402,666	2,405,904		57,616		(98,148)		(98,148)		12/30/2021	
866167-54-7	Calvert VP EFA International Index CL F			2,442.000	248,474	101.730	248,474	205,991		4,310		19,279		19,279		12/28/2021	
866167-55-4	Calvert VP S&P Mid Cap 400 Index CL F			6,047.000	875,155	144.730	875,155	668,953		30,267		135,860		135,860		12/20/2021	
866167-68-7	Calvert VP CalvertVP Rusl 2000 SmCap Id F			42,677.000	4,213,526	98.730	4,213,526	3,499,279		144,971		359,442		359,442		12/29/2021	
866167-69-5	Calvert VP EAFE International Index			3,126.000	319,176	102.120	319,176	262,192		5,541		25,764		25,764		10/13/2021	
866167-79-4	Calvert VP Russell 2000 SmCap Id portfol			44,985.000	4,468,799	99.340	4,468,799	4,126,557		146,251		192,093		192,093		12/31/2021	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
866167-81-0	Calvert VP Nasdaq 100 Index Portfolio			45,724.000	6,707,646	146.700	6,707,646	3,119,852		347,051		1,067,691		1,067,691		12/30/2021	
86664T-30-0	MFS VIT III Global Real Estate			66,830.000	1,283,806	19.210	1,283,806	1,031,369		16,907		237,802		237,802		12/01/2021	
86664T-53-2	MFS VIT III Mid Cap Value Port			104,890.000	1,163,231	11.090	1,163,231	1,072,991		9,260		90,240		90,240		12/17/2021	
89154T-73-1	Touchstone VP Common Stock			5,789.000	78,496	13.560	78,496	68,110		2,861		14,237		14,237		12/29/2021	
89154T-74-9	Touchstone VP Bond			0.000		10.000										12/29/2020	
921082-30-1	VanEck VIP Global Resources Fund			23,298.000	619,950	26.610	619,950	590,641		2,583		66,324		66,324		12/31/2021	
921925-76-4	Vanguard Total Intl Stock Mkt Index			540,329.000	13,092,183	24.230	13,092,183	11,435,952		300,011		546,243		546,243		12/22/2021	
921925-79-8	Vanguard VIF Conservative Allocation			17,597.000	503,261	28.600	503,261	490,635		23,584		4,665		4,665		12/03/2021	
921925-82-2	Vanguard VIF Capital Growth Port			67,454.000	3,419,224	50.690	3,419,224	2,988,394		115,393		279,538		279,538		12/31/2021	
922175-68-2	Fidelity VIP INTERNATIONAL INDEX INITIA			96,585.000	1,105,898	11.450	1,105,898	1,086,023		30,072		19,875		19,875		12/30/2021	
922175-69-0	Fidelity VIP EXTENDED MRKET INDEX SERV2			302,494.000	4,283,310	14.160	4,283,310	3,648,302		261,253		308,507		308,507		12/17/2021	
922175-71-6	Fidelity VIP EXTENDED MKT INDEX INIT			232.000	3,297	14.190	3,297	3,406		207		(109)		(109)		12/17/2021	
922175-88-0	Fidelity VIP II Invest Grd Bnd Srv Cl 2			26,940.000	349,680	12.980	349,680	339,575		14,834		(16,732)		(16,732)		12/31/2021	
922177-32-4	Fidelity VIP Emerging Mkts Port Initial			77,402.000	973,712	12.580	973,712	1,155,684		101,297		(181,972)		(181,972)		12/31/2021	
922177-85-2	Fidelity VIP Strategic Income			6,200.000	72,791	11.740	72,791	70,782		3,019		(416)		(416)		12/15/2021	
922178-60-3	Fidelity VIP Freedom Funds 2035 SC2			160,218.000	4,771,289	29.780	4,771,289	4,404,785		141,496		191,023		191,023		12/16/2021	
922178-82-7	Fidelity VIP Freedom Fnds 2050 SC2			119,255.000	3,122,096	26.180	3,122,096	2,805,244		87,882		159,109		159,109		12/29/2021	
922178-85-0	Fidelity VIP Freedom Fnds 2045 SC2			30,885.000	897,836	29.070	897,836	824,617		26,166		41,268		41,268		12/17/2021	
922178-88-4	Fidelity VIP Freedom Fnds 2040 SC2			225,600.000	6,504,051	28.830	6,504,051	6,057,023		179,829		223,532		223,532		12/30/2021	
92829L-70-3	Virtus Duff&Phelps Real Estate Cl A			15,319.000	387,885	25.320	387,885	268,580		8,360		105,110		105,110		12/31/2021	
92829L-83-6	Virtus KAR SmallCap Growth Ser Cl I			242,571.000	9,140,071	37.680	9,140,071	8,999,625		1,211,532		(805,719)		(805,719)		12/31/2021	
92829L-84-4	Virtus Duff&Phelps Real Estate Sec I			88,672.000	2,244,295	25.310	2,244,295	1,784,236		49,752		467,009		467,009		12/30/2021	
92829L-86-9	Virtus Newfleet Multi Sec Int Cl I			7,200.000	67,609	9.390	67,609	69,098		1,632		(934)		(934)		12/22/2021	
92913T-46-3	VOYA Global High Div Low Volatili S			89,605.000	1,107,513	12.360	1,107,513	873,962		23,512		163,486		163,486		12/31/2021	
9499999. Subtotal - Mutual Funds					1,301,134,342	XXX	1,301,134,342	1,059,091,407	15,256	79,766,734		92,568,293		92,568,293		XXX	XXX
9799999 - Total Common Stocks					1,301,134,342	XXX	1,301,134,342	1,059,091,407	15,256	79,766,734		92,568,293		92,568,293		XXX	XXX
9899999 - Total Preferred and Common Stocks					1,301,134,342	XXX	1,301,134,342	1,059,091,407	15,256	79,766,734		92,568,293		92,568,293		XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
108151-VU-2	BRIDGEPORT		10/01/2021	CITIGROUP GLOBAL MARKETS, INC		4,930,382	3,955,000	67,147
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						4,930,382	3,955,000	67,147
3136AC-TQ-4	FNR 2013-20 KZ - CMO/RMBS		12/01/2021	Direct		108,117	108,117	
03255L-KE-8	ANAHEIM CALIF PUB FING AUTH LEASE REV		12/02/2021	GOLDMAN		4,345,000	4,345,000	
3136AF-XR-0	FNR 2013-87 KZ - CMO/RMBS		12/01/2021	Direct		172,611	172,611	
79467B-DW-2	SALES TAX SECURITIZATION CORP ILL		12/09/2021	Loop Capital Markets		7,000,000	7,000,000	
3136AL-L3-3	FNR 2014-82 LZ - CMO/RMBS		12/01/2021	Direct		101,280	101,280	
83755V-R4-8	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R		11/19/2021	KEYBANK		14,650,000	14,650,000	
3136B1-3S-1	FNR 2018-44 PZ - CMO/RMBS		12/01/2021	MITSUBISHI		24,621,260	22,668,276	50,541
3136B7-2T-7	FNR 2019-79 CZ - CMO/RMBS		11/01/2021	Direct		367,848	367,848	
3136B7-L5-8	FNR 2019-77 LZ - CMO/RMBS		12/01/2021	Direct		464,079	464,079	
3136BA-2A-1	FNR 2020-45 CZ - CMO/RMBS		12/01/2021	Wells Fargo		9,941,023	10,304,288	9,144
3136BD-QE-1	FNR 2020-95 D - CMO/RMBS		03/09/2021	MITSUBISHI		20,893,818	20,639,055	12,613
3136BD-QF-8	FNR 2020-95 DJ - CMO/RMBS		07/22/2021	KEYBANK		7,550,391	7,500,000	10,833
3136BH-DE-6	FNR 2021-25 EB - CMO/RMBS		05/24/2021	KEYBANK		1,159,225	1,127,000	2,035
3136BH-UQ-0	FNR 2021-033 AV - CMO/RMBS		04/26/2021	JPMORGAN CHASE BANK		4,491,346	4,365,000	8,184
3137BR-S2-2	FHR 4612 HZ - CMO/RMBS		12/01/2021	Direct		440,012	440,012	
3137BY-6K-1	FHR 4680 GZ - CMO/RMBS		12/01/2021	KEYBANK		2,332,178	2,130,312	809
3137H0-7B-8	FHR 5105 JM - CMO/RMBS		07/01/2021	KEYBANK		4,998,286	4,980,000	1,660
3137H1-TG-1	FHR 5131 EM - CMO/RMBS		07/22/2021	MITSUBISHI		10,770,824	10,651,000	17,160
3137H2-CF-9	FHR 5142 BD - CMO/RMBS		09/30/2021	KEYBANK		7,995,756	8,133,000	1,807
3137H2-J9-6	FHR 5138 HM - CMO/RMBS		08/13/2021	MITSUBISHI		13,061,092	13,032,000	21,720
3137H4-CP-3	FHR 5173 AC - CMO/RMBS		12/21/2021	UknownNOMURA		8,960,256	8,836,000	15,954
31393D-Y3-9	FNR 2003-75 GZ - CMO/RMBS		12/01/2021	Direct		36,600	36,600	
3140X8-CR-6	FN FM4579 - RMBS		06/07/2021	MITSUBISHI		2,979,710	2,871,145	2,592
3140XB-DN-7	FN FM7308 - RMBS		05/24/2021	KEYBANK		8,294,557	7,985,133	7,209
3199999. Subtotal - Bonds - U.S. Special Revenues						155,735,270	152,907,757	162,262
00115A-AH-2	AEP TRANSMISSION COMPANY LLC		02/03/2021	Stifel, Nicolaus & Co., Inc.		1,490,578	1,277,000	8,513
00774M-AW-5	AERCAP IRELAND CAPITAL DAC	C	10/21/2021	GOLDMAN		4,990,900	5,000,000	
00206R-BK-7	AT&T INC		11/30/2021	US BANCORP INVESTMENTS INC.		3,530,355	3,102,000	62,596
00774M-AX-3	AERCAP IRELAND CAPITAL DAC	C	12/14/2021	GOLDMAN		5,082,100	5,000,000	21,542
010392-FD-5	ALABAMA POWER CO		10/14/2021	JP MORGAN CHASE BANK/HSBCSI		1,991,738	1,481,000	7,467
01609W-AT-9	ALIBABA GROUP HOLDING LTD	C	03/18/2021	MIZUHO SECURITIES		6,860,297	6,255,000	53,814
01609W-AT-9	ALIBABA GROUP HOLDING LTD	C	02/23/2021	Various		5,471,593	4,919,000	33,999
02379K-AA-2	AMERICAN AIRLINES PASS THROUGH TRUST 202		10/26/2021	Various		10,020,000	10,000,000	
01609W-AY-8	ALIBABA GROUP HOLDING LTD	C	06/10/2021	Stifel, Nicolaus & Co., Inc.		6,027,613	6,370,000	59,719
03027X-AW-0	AMERICAN TOWER CORP		05/17/2021	Barclays Capital		1,477,390	1,347,000	13,365
01626P-AN-6	ALIMENTATION COUCHE-TARD INC	C	09/27/2021	RBC CAPITAL MARKETS, LLC		3,822,245	3,500,000	23,644
030288-AC-8	AMERICAN TRANSMISSION SYSTEMS INC		11/29/2021	MORGAN STANLEY CO		4,986,200	5,000,000	
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC		11/02/2021	JP MORGAN CHASE BANK/HSBCSI		4,021,723	3,163,000	40,038
03666L-AL-6	ANTR 201R A1R - CDO	C	11/16/2021	BNP PARIBAS SECURITIES BOND		3,000,000	3,000,000	
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC		11/23/2021	Barclays Capital		12,342,600	10,000,000	180,125
036752-AP-8	ANTHEM INC		03/08/2021	Barclays Capital		1,992,300	2,000,000	
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC		02/25/2021	Various		6,978,141	5,818,000	19,895
053484-AB-7	AVALONBAY COMMUNITIES INC		09/08/2021	JP MORGAN CHASE BANK/HSBCSI		3,995,240	4,000,000	
039482-AB-0	ARCHER-DANIELS-MIDLAND CO		03/17/2021	BNP PARIBAS SECURITIES BOND		1,477,627	1,374,000	21,335
05523R-AD-9	BAE SYSTEMS PLC	C	07/12/2021	GOLDMAN		5,475,950	5,000,000	42,028
05369A-AL-5	AVIATION CAPITAL GROUP LLC		09/15/2021	JP MORGAN CHASE BANK/HSBCSI		997,490	1,000,000	
05578Q-AF-0	BPCE SA	C	10/12/2021	MORGAN STANLEY CO		9,500,000	9,500,000	
05523R-AD-9	BAE SYSTEMS PLC	C	02/23/2021	CITIGROUP GLOBAL MARKETS, INC		1,976,114	1,805,000	22,161
075887-CJ-6	BECTON DICKINSON AND CO		03/26/2021	MERRILL LYNCH PIERCE FENNER		1,980,461	1,928,000	19,654
05578Q-AF-0	BPCE SA	C	10/12/2021	MORGAN STANLEY CO		1,000,000	1,000,000	
0778FP-AG-4	BELL TELEPHONE COMPANY OF CANADA OR BELL	C	08/09/2021	TD Securities		4,978,050	5,000,000	
06051G-JS-9	BANK OF AMERICA CORP		07/15/2021	MERRILL LYNCH PIERCE FENNER		4,977,742	4,933,000	21,147
08179X-AW-5	BSP 2RR AR2 - CDO	C	02/17/2021	CITIGROUP GLOBAL MARKETS, INC		5,800,000	5,800,000	
075887-BX-6	BECTON DICKINSON AND CO		11/09/2021	Various		17,227,293	13,357,000	265,055
09247X-AS-0	BLACKROCK INC		12/01/2021	MORGAN STANLEY CO		4,955,500	5,000,000	
0778FP-AH-2	BELL TELEPHONE COMPANY OF CANADA OR BELL	C	08/12/2021	GOLDMAN		5,010,550	5,000,000	1,778
09628W-BA-9	BLUEM 162RR BR2 - CDO		09/01/2021	CITIGROUP GLOBAL MARKETS, INC		2,000,000	2,000,000	
084659-AV-3	BERKSHIRE HATHAWAY ENERGY CO		03/24/2021	GOLDMAN		1,490,159	1,341,000	9,786
09659W-2P-8	BNP PARIBAS SA	C	12/14/2021	Various		6,396,713	6,250,000	58,915
110122-DL-9	BRISTOL-MYERS SQUIBB CO		11/30/2021	CREDIT SUISSE SECURITIES (USA)		4,129,742	3,190,000	41,124
120568-BC-3	BUNGE LIMITED FINANCE CORP		12/07/2021	Various		4,830,603	4,793,000	7,053
11271L-AB-8	BROOKFIELD FINANCE INC	C	02/11/2021	MORGAN STANLEY CO		3,938,302	3,175,000	60,519

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
12327B-AA-4	BJETS 211 A - ABS		03/02/2021	MORGAN STANLEY CO		1,999,982	2,000,000	
12189L-AW-1	BURLINGTON NORTHERN SANTA FE LLC		01/28/2021	Barclays Capital		6,261,650	5,000,000	69,167
126408-HP-1	CSX CORP		07/19/2021	MORGAN STANLEY CO		1,974,676	1,539,000	24,239
12189L-BH-3	BURLINGTON NORTHERN SANTA FE LLC		11/29/2021	MORGAN STANLEY CO		9,943,500	10,000,000	
12656C-AC-9	CPS 20B B - ABS		05/07/2021	BNP PARIBAS SECURITIES BOND		4,549,570	4,500,000	6,858
125523-CF-5	CIGNA CORP		11/08/2021	Various		10,411,229	8,104,000	124,261
12656N-AC-5	CPS 21A B - ABS		05/07/2021	BK OF AMER - MTGE		5,748,072	5,740,000	2,529
126408-GY-3	CSX CORP		03/30/2021	CITIGROUP GLOBAL MARKETS, INC		2,995,029	2,691,000	4,904
14040H-CG-8	CAPITAL ONE FINANCIAL CORP		09/29/2021	Various		7,960,893	8,049,000	22,452
134429-BK-4	CAMPBELL SOUP CO		11/16/2021	JP MORGAN CHASE BANK/HSBCSI		5,136,774	5,268,000	10,975
172967-NE-7	CITIGROUP INC		10/27/2021	CITIGROUP GLOBAL MARKETS, INC		3,500,000	3,500,000	
13645R-BH-6	CANADIAN PACIFIC RAILWAY CO	C	11/17/2021	GOLDMAN		7,446,300	7,500,000	
191241-AH-1	COCA-COLA FEMSA SAB DE CV	C	07/19/2021	Various		10,166,027	9,665,000	118,787
14448C-AQ-7	CARRIER GLOBAL CORP		02/22/2021	GOLDMAN		1,496,851	1,437,000	978
19521U-AA-1	CLGIX 2021-1 A2 - ABS		12/14/2021	DEUTSCHE BANK SECURITIES, INC.		4,999,724	5,000,000	
14448C-AR-5	CARRIER GLOBAL CORP		12/01/2021	Various		17,591,940	16,754,000	93,048
20030N-DG-3	COMCAST CORP		03/30/2021	US BANCORP INVESTMENTS INC.		2,698,150	2,500,000	
161175-CA-0	CHARTER COMMUNICATIONS OPERATING LLC		05/18/2021	MORGAN STANLEY CO		4,998,729	5,230,000	567
21036P-BH-0	CONSTELLATION BRANDS INC		07/21/2021	MERRILL LYNCH PIERCE FENNER		1,991,100	2,000,000	
191241-AH-1	COCA-COLA FEMSA SAB DE CV	C	06/21/2021	MORGAN STANLEY CO		1,978,156	1,891,000	21,812
224044-CN-5	COX COMMUNICATIONS INC		05/18/2021	WELLS FARGO		3,984,560	4,000,000	
20030N-BQ-3	COMCAST CORP		11/02/2021	CITIGROUP GLOBAL MARKETS, INC		9,077,633	7,213,000	72,811
24460X-AC-4	DPATH B1 - CDO	C	12/06/2021	Greensledge		5,000,000	5,000,000	
20030N-BZ-3	COMCAST CORP		09/22/2021	US BANCORP INVESTMENTS INC.		3,965,245	3,328,000	14,421
26245X-AL-1	DRSLF 86R A1R - CDO	C	06/10/2021	GOLDMAN		3,000,000	3,000,000	
205887-CD-2	CONAGRA BRANDS INC		06/22/2021	Various		8,182,458	6,497,000	117,247
26253W-AC-2	DTAOT 214 B - ABS		11/02/2021	DEUTSCHE BANK SECURITIES, INC.		14,498,575	14,500,000	
205887-CE-0	CONAGRA BRANDS INC		11/18/2021	CREDIT SUISSE SECURITIES (USA)		3,988,570	2,962,000	9,330
26442C-BB-9	DUKE ENERGY CAROLINAS LLC		03/29/2021	MORGAN STANLEY CO		2,996,550	3,000,000	
209111-GC-1	CONSOLIDATED EDISON COMPANY OF NEW YORK		11/29/2021	Barclays Capital		7,500,000	7,500,000	
26884A-BM-4	ERP OPERATING LP		08/03/2021	BNY/SUNTRUST CAPITAL MARKETS		3,434,015	3,250,000	38,368
21036P-AT-5	CONSTELLATION BRANDS INC		11/05/2021	Various		18,970,634	15,440,000	56,055
26884A-BN-2	ERP OPERATING LP		09/17/2021	Various		3,275,390	3,320,000	3,928
225401-AT-5	CREDIT SUISSE GROUP AG	C	02/09/2021	Various		9,209,000	9,200,000	2,349
29444U-BH-8	EQUINIX INC		09/14/2021	BNY/SUNTRUST CAPITAL MARKETS		3,169,673	3,166,000	11,534
24703D-BE-0	DELL INTERNATIONAL LLC		12/20/2021	Various		8,062,304	8,150,000	2,658
33938M-AA-7	FLEXENTIAL ISSUER LLC - ABS		11/23/2021	GUGGENHEIM		4,999,667	5,036,000	
251566-AA-3	DEUTSCHE TELEKOM AG	C	12/14/2021	Various		7,511,850	7,000,000	93,344
340711-BA-7	FLORIDA GAS TRANSMISSION COMPANY LLC		09/15/2021	WELLS FARGO		3,747,000	3,750,000	
254687-EV-4	WALT DISNEY CO		11/03/2021	US BANCORP INVESTMENTS INC.		3,889,800	3,000,000	19,792
34528H-AB-0	FORDR 2018-REV2 B - ABS		07/13/2021	RBC CAPITAL MARKETS, LLC		10,594,141	10,000,000	
254687-FM-3	WALT DISNEY CO		12/28/2021	US BANCORP INVESTMENTS INC.		2,779,147	2,861,000	26,007
37045X-CY-0	GENERAL MOTORS FINANCIAL COMPANY INC		07/13/2021	CITIGROUP GLOBAL MARKETS, INC		3,010,542	2,766,000	6,638
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC		06/29/2021	MORGAN STANLEY CO		6,204,700	5,000,000	72,944
37045X-DL-7	GENERAL MOTORS FINANCIAL COMPANY INC		06/07/2021	Barclays Capital		3,493,910	3,500,000	
256677-AG-0	DOLLAR GENERAL CORP		03/05/2021	CREDIT SUISSE SECURITIES (USA)		985,830	913,000	13,847
375558-BK-8	GILEAD SCIENCES INC		07/13/2021	RBC CAPITAL MARKETS, LLC		4,935,318	4,149,000	64,091
256677-AH-8	DOLLAR GENERAL CORP		11/23/2021	Various		9,127,403	8,016,000	35,376
378272-BG-2	GLENCORE FUNDING LLC		12/08/2021	MERRILL LYNCH PIERCE FENNER		2,430,075	2,500,000	14,036
256746-AK-4	DOLLAR TREE INC		11/29/2021	JP MORGAN CHASE BANK/HSBCSI		9,988,700	10,000,000	
38141G-YG-3	GOLDMAN SACHS GROUP INC		06/07/2021	GOLDMAN		5,000,000	5,000,000	
26441C-AP-0	DUKE ENERGY CORP		06/07/2021	CITIGROUP GLOBAL MARKETS, INC		980,704	820,000	19,024
38141G-YJ-7	GOLDMAN SACHS GROUP INC		07/14/2021	GOLDMAN		5,000,000	5,000,000	
26441C-BM-6	DUKE ENERGY CORP		11/04/2021	TRUIST		4,223,758	4,105,000	55,691
413875-AW-5	L3HARRIS TECHNOLOGIES INC		02/22/2021	GOLDMAN		2,978,150	2,549,000	21,497
26442C-AM-6	DUKE ENERGY CAROLINAS LLC		11/15/2021	Market Axess		4,699,680	4,000,000	71,778
45783N-AA-5	INSTAR LEASING III LLC - ABS		02/03/2021	CREDIT SUISSE SECURITIES (USA)		1,998,913	2,000,000	
26442C-AP-9	DUKE ENERGY CAROLINAS LLC		12/13/2021	Market Axess		4,873,104	4,300,000	6,271
48121@-AP-6	JRD Holdings, LLC		10/01/2021	MERRILL LYNCH PIERCE FENNER		4,000,000	4,000,000	
26444H-AL-5	DUKE ENERGY FLORIDA LLC		11/29/2021	MERRILL LYNCH PIERCE FENNER		5,965,800	6,000,000	
50220P-AD-5	LSEGA FINANCING PLC	C	10/04/2021	MERRILL LYNCH PIERCE FENNER		5,093,450	5,000,000	
26884T-AS-1	ERAC USA FINANCE LLC		11/22/2021	GOLDMAN		10,284,530	8,676,000	23,281
548661-EA-1	LOWE'S COMPANIES INC		05/19/2021	MORGAN STANLEY CO		2,988,906	2,957,000	10,996
277432-AL-4	EASTMAN CHEMICAL CO		10/05/2021	Various		15,068,648	12,567,000	122,988
559222-AV-6	MAGNA INTERNATIONAL INC	C	06/03/2021	Various		7,601,269	7,422,000	71,484

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278865-BN-9	ECOLAB INC		12/06/2021	JP MORGAN CHASE BANK/HSBCSI		9,975,500	10,000,000	
573284-AW-6	MARTIN MARIETTA MATERIALS INC		07/22/2021	Jane Street		2,758,914	2,700,000	4,320
31428X-BE-5	FEDEX CORP		11/05/2021	US BANCORP INVESTMENTS INC.		6,442,176	5,200,000	116,481
61747Y-ED-3	MORGAN STANLEY		07/15/2021	MORGAN STANLEY CO		5,000,000	5,000,000	
31428X-BG-0	FEDEX CORP		06/08/2021	CITIGROUP GLOBAL MARKETS, INC		5,990,250	5,000,000	43,604
61747Y-EH-4	MORGAN STANLEY		10/14/2021	MORGAN STANLEY CO		4,500,000	4,500,000	
31620M-AU-0	FIDELITY NATIONAL INFORMATION SERVICES I		11/16/2021	Barclays Capital		11,918,600	10,000,000	116,250
62954H-AB-4	NXP BV	C	06/14/2021	CITIGROUP GLOBAL MARKETS, INC		1,471,284	1,284,000	27,299
31620M-BT-2	FIDELITY NATIONAL INFORMATION SERVICES I		02/23/2021	JP MORGAN CHASE BANK/HSBCSI		5,998,516	6,036,000	
637417-AL-0	NATIONAL RETAIL PROPERTIES INC		03/17/2021	WELLS FARGO		2,951,366	2,625,000	48,285
337738-AU-2	FISERV INC		03/05/2021	WELLS FARGO		2,980,014	2,746,000	18,154
637417-AN-6	NATIONAL RETAIL PROPERTIES INC		07/08/2021	WELLS FARGO		5,149,950	5,000,000	30,208
337738-AV-0	FISERV INC		09/13/2021	Various		5,921,716	4,853,000	22,611
65339K-CB-4	NEXTERA ENERGY CAPITAL HOLDINGS INC		12/09/2021	Barclays Capital		5,000,000	5,000,000	
37045X-DH-6	GENERAL MOTORS FINANCIAL COMPANY INC		04/06/2021	CITIGROUP GLOBAL MARKETS, INC		998,910	1,000,000	
65341K-BN-5	NFMOT 201 A2 - ABS		03/23/2021	RBC CAPITAL MARKETS, LLC		11,213,125	11,000,000	4,736
375558-BA-0	GILEAD SCIENCES INC		11/02/2021	Various		9,855,780	8,000,000	93,000
375558-BD-4	GILEAD SCIENCES INC		10/22/2021	Barclays Capital		6,278,950	5,000,000	36,285
67400E-AS-3	OAKCL 193R B1R - CDO		08/25/2021	WELLS FARGO		2,000,000	2,000,000	
38141G-YA-6	GOLDMAN SACHS GROUP INC		03/01/2021	GOLDMAN		2,000,000	2,000,000	
67400E-AW-4	OAKCL 193R CR - CDO		08/25/2021	WELLS FARGO		2,000,000	2,000,000	
38141G-YM-0	GOLDMAN SACHS GROUP INC		12/01/2021	GOLDMAN		9,975,700	10,000,000	12,175
68784E-AD-0	OSCAR 2019-2 A4 - ABS	D	03/23/2021	MIZUHO_SECURITIES		5,518,751	5,290,000	5,907
40052V-AD-6	GRUPO BIMBO SAB DE CV	C	12/06/2021	MORGAN STANLEY CO		6,579,868	5,422,000	118,211
68784Y-AF-1	OSCAR X A4 - ABS	D	03/23/2021	MIZUHO_SECURITIES		5,249,805	5,000,000	6,813
404119-BU-2	HCA INC		02/19/2021	BNP PARIBAS SECURITIES BOND		2,896,665	2,508,000	2,508
74460D-AJ-8	PUBLIC STORAGE		11/04/2021	CITIGROUP GLOBAL MARKETS, INC		1,999,460	2,000,000	
404119-BV-0	HCA INC		10/27/2021	Various		5,176,967	3,984,000	98,749
78486A-AA-4	STWD 21SIF1 A - CDO		02/23/2021	MUFG SECURITIES AMERICAS INC.		1,000,000	1,000,000	
404119-BY-4	HCA INC		12/21/2021	CITIGROUP GLOBAL MARKETS, INC		4,821,324	3,930,000	4,476
855244-AU-3	STARBUCKS CORP		11/02/2021	WELLS FARGO		991,443	798,000	7,793
404119-BZ-1	HCA INC		12/16/2021	MORGAN STANLEY CO		3,972,682	3,073,000	2,241
91734K-AE-7	BLKMM 211 B - CDO	C	12/08/2021	BANK OF NEW YORK/NATIXIS, NEW		5,000,000	5,000,000	
413875-AT-2	L3HARRIS TECHNOLOGIES INC		11/16/2021	CITIGROUP GLOBAL MARKETS, INC		14,671,104	11,200,000	33,019
91734K-AG-2	BLKMM 211 C - CDO	C	12/08/2021	BANK OF NEW YORK/NATIXIS, NEW		5,000,000	5,000,000	
437076-BF-8	HOME DEPOT INC		12/20/2021	CITIGROUP GLOBAL MARKETS, INC		13,456,859	10,735,000	127,269
91862@-AB-0	LIFE SETTLEMENTS ABS (CLASS B) - ABS		10/04/2021	GOLDMAN		3,000,000	3,000,000	
437076-BH-4	HOME DEPOT INC		02/04/2021	Various		4,409,855	3,490,000	52,326
92343V-GH-1	VERIZON COMMUNICATIONS INC		03/11/2021	MORGAN STANLEY CO		2,998,650	3,000,000	
458140-BL-3	INTEL CORP		11/09/2021	Barclays Capital		15,132,528	11,912,000	71,538
96042G-AL-6	WLAKE 183 D - ABS		03/23/2021	WELLS FARGO		4,039,216	3,935,000	4,372
45866F-AL-8	INTERCONTINENTAL EXCHANGE INC		12/09/2021	Market Axess		5,020,800	5,000,000	74,167
96145D-AH-8	WRKCO INC		04/05/2021	GOLDMAN		1,995,466	1,793,000	4,383
460146-CK-7	INTERNATIONAL PAPER CO		11/19/2021	JEFFERIES		2,827,727	2,224,000	46,852
97064G-AA-1	WESTF 2021-A A - ABS		05/07/2021	BK OF AMER - MTGE		3,999,792	4,000,000	
46647P-BD-7	JPMORGAN CHASE & CO		03/15/2021	JP MORGAN CHASE BANK/HSBCSI		1,975,091	1,804,000	24,302
98956P-AT-9	ZIMMER BIOMET HOLDINGS INC		07/20/2021	NATIONAL FINANCIAL SERVICES CO		2,971,145	2,667,000	32,085
46647P-CB-0	JPMORGAN CHASE & CO		04/15/2021	JP MORGAN CHASE BANK/HSBCSI		2,000,000	2,000,000	
98956P-AV-4	ZIMMER BIOMET HOLDINGS INC		12/07/2021	Various		6,013,200	6,000,000	2,167
49271V-AC-4	KEURIG DR PEPPER INC		11/30/2021	Various		5,472,384	4,328,000	28,223
PPES7T-5A-5	CIP VIII Holdings SPV, L.P. Incorporated		12/22/2021	GOLDMAN		4,990,000	5,000,000	
49271V-AD-2	KEURIG DR PEPPER INC		11/19/2021	Various		8,464,449	6,402,000	155,210
Q9496@-AA-0	WR Carpenter No. 1 Pty Ltd	C	10/28/2021	MERRILL LYNCH PIERCE FENNER		5,000,000	5,000,000	
49271V-AJ-9	KEURIG DR PEPPER INC		03/24/2021	MERRILL LYNCH PIERCE FENNER		2,469,356	2,335,000	30,096
501044-DK-4	KROGER CO		02/23/2021	CITIGROUP GLOBAL MARKETS, INC		2,987,111	2,487,000	12,850
50220P-AC-7	LSEGA FINANCING PLC	C	08/19/2021	Various		5,045,808	4,933,000	34,801
502431-AM-1	L3HARRIS TECHNOLOGIES INC		02/04/2021	US BANCORP INVESTMENTS INC.		959,240	812,000	5,260
54143M-AA-4	AMZN 1 A1C - CMBS		03/01/2021	Various		3,347,390	(265,384)	
548661-DJ-3	LOWE'S COMPANIES INC		12/29/2021	CITIGROUP GLOBAL MARKETS, INC		2,976,834	2,495,000	32,140
548661-DQ-7	LOWE'S COMPANIES INC		11/15/2021	JP MORGAN CHASE BANK/HSBCSI		14,824,185	12,732,000	11,730
548661-EA-1	LOWE'S COMPANIES INC		05/19/2021	Various		3,488,861	3,457,000	10,996
573284-AU-0	MARTIN MARIETTA MATERIALS INC		11/10/2021	Market Axess		4,793,280	4,000,000	70,833
573284-AW-6	MARTIN MARIETTA MATERIALS INC		06/21/2021	DEUTSCHE BANK SECURITIES, INC.		2,498,425	2,500,000	
58013M-FA-7	MCDONALD'S CORP		11/23/2021	MORGAN STANLEY CO		12,764,400	10,000,000	226,146
595620-AP-0	MIDAMERICAN ENERGY CO		02/10/2021	DEUTSCHE BANK SECURITIES, INC.		6,852,445	5,517,000	65,783

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
617446-8G-7	MORGAN STANLEY		05/06/2021	MORGAN STANLEY CO		1,976,621	1,707,000	22,481
61744Y-AP-3	MORGAN STANLEY		03/04/2021	MORGAN STANLEY CO		2,987,438	2,696,000	12,429
61747Y-EH-4	MORGAN STANLEY		10/14/2021	MORGAN STANLEY CO		1,000,000	1,000,000	
62954H-AB-4	NXP BV	C	08/02/2021	Various		6,976,570	6,037,000	21,528
62954H-AG-3	NXP BV	C	10/29/2021	MERRILL LYNCH PIERCE FENNER		2,964,483	2,976,000	35,340
62954H-AK-4	NXP BV	C	12/01/2021	CREDIT SUISSE SECURITIES (USA)		5,006,000	5,000,000	1,302
666807-BP-6	NORTHROP GRUMMAN CORP		03/24/2021	GOLDMAN		3,933,074	3,569,000	64,324
666807-BT-8	NORTHROP GRUMMAN CORP		03/15/2021	GOLDMAN		1,967,119	1,568,000	30,506
677415-CU-3	OHIO POWER CO		09/09/2021	MITSUBISHI		7,464,075	7,500,000	
68389X-BW-4	ORACLE CORP		11/09/2021	WELLS FARGO		10,098,310	9,500,000	38,950
74460D-AJ-8	PUBLIC STORAGE		11/04/2021	CITIGROUP GLOBAL MARKETS, INC		2,999,190	3,000,000	
745332-CK-0	PUGET SOUND ENERGY INC		09/08/2021	WELLS FARGO		10,000,000	10,000,000	
756109-AX-2	REALTY INCOME CORP		02/04/2021	WELLS FARGO		2,993,933	2,689,000	5,583
775109-BG-5	ROGERS COMMUNICATIONS INC	C	06/24/2021	Barclays Capital		1,972,713	1,717,000	27,276
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	03/02/2021	MORGAN STANLEY CO		998,660	1,000,000	
854502-AL-5	STANLEY BLACK & DECKER INC		03/25/2021	DEUTSCHE BANK SECURITIES, INC.		998,656	992,000	887
855244-AS-8	STARBUCKS CORP		11/15/2021	Various		18,650,108	15,001,000	97,292
855244-AU-3	STARBUCKS CORP		11/09/2021	Various		21,083,204	16,712,000	170,612
87264A-AX-3	T-MOBILE USA INC		09/29/2021	Various		12,415,878	10,955,000	143,832
87264A-CR-4	T-MOBILE USA INC		12/01/2021	Barclays Capital		4,996,700	5,000,000	
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD	C	11/19/2021	CITIGROUP GLOBAL MARKETS, INC		5,101,150	5,000,000	59,090
902613-AE-8	UBS GROUP AG	C	02/18/2021	MORGAN STANLEY CO		4,979,000	5,000,000	3,201
90352J-AC-7	UBS GROUP AG	C	03/04/2021	Various		16,244,714	14,160,000	269,404
907818-EK-0	UNION PACIFIC CORP		12/02/2021	CITIGROUP GLOBAL MARKETS, INC		14,130,294	12,965,000	133,918
907818-FW-3	UNION PACIFIC CORP		09/07/2021	Barclays Capital		4,999,000	5,000,000	
913017-CP-2	RAYTHEON TECHNOLOGIES CORP		12/22/2021	NATIONAL FINANCIAL SERVICES CO		7,531,781	6,435,000	38,369
913017-CX-5	RAYTHEON TECHNOLOGIES CORP		11/23/2021	GOLDMAN		7,600,020	6,000,000	7,708
91324P-BQ-4	UNITEDHEALTH GROUP INC		12/21/2021	CITIGROUP GLOBAL MARKETS, INC		3,863,013	2,695,000	57,014
92343V-CK-8	VERIZON COMMUNICATIONS INC		11/18/2021	Barclays Capital		6,721,421	5,243,000	64,437
92343V-GK-4	VERIZON COMMUNICATIONS INC		11/02/2021	DEUTSCHE BANK SECURITIES, INC.		10,528,800	10,000,000	39,667
927804-GF-5	VIRGINIA ELECTRIC AND POWER CO		11/15/2021	MERRILL LYNCH PIERCE FENNER		19,956,600	20,000,000	
928563-AK-1	VMWARE INC		08/13/2021	MORGAN STANLEY CO		2,497,405	2,512,000	1,884
92940P-AE-4	WRKCO INC		02/18/2021	RBC CAPITAL MARKETS, LLC		2,357,076	2,075,000	18,208
95000U-2G-7	WELLS FARGO & CO		11/10/2021	GOLDMAN		2,496,499	2,397,000	2,875
960413-AS-1	WESTLAKE CHEMICAL CORP		11/15/2021	UBS		3,133,900	2,500,000	31,944
960413-AY-8	WESTLAKE CHEMICAL CORP		08/11/2021	DEUTSCHE BANK SECURITIES, INC.		1,999,905	2,067,000	
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORP		11/23/2021	GOLDMAN		6,413,607	5,100,000	16,830
976843-BN-1	WISCONSIN PUBLIC SERVICE CORP		11/10/2021	MERRILL LYNCH PIERCE FENNER		14,972,850	15,000,000	
984851-AF-2	YARA INTERNATIONAL ASA	C	05/21/2021	JP MORGAN CHASE BANK/HSBCSI		2,799,288	2,400,000	55,100
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,152,683,635	1,047,068,616	6,122,282
8399997. Total - Bonds - Part 3						1,313,349,286	1,203,931,373	6,351,692
8399998. Total - Bonds - Part 5						132,369,793	130,864,185	179,889
8399999. Total - Bonds						1,445,719,079	1,334,795,558	6,531,581
8999997. Total - Preferred Stocks - Part 3							XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks							XXX	
00888X-57-5	AIM Invesco VI American Value Fd Ser I		10/28/2021	Invesco Variable Insurance Funds, Inc.	6.000	127		
922908-76-9	VANGUARD TSM IDX ETF		12/31/2021	CREDIT SUISSE SECURITIES (USA)	35,912.000	8,346,100		
030372-60-1	American Funds Ins Ser Asset Allocation Cl 1		12/30/2021	American Funds	13,361.000	364,281		
030372-88-2	American Funds Ins Ser Global Growth Fd Cl 1		12/08/2021	American Funds	276.000	11,820		
25239Y-54-3	DFA VIT Inflation-Prote Securities		12/30/2021	Dimensional Fund Advisors LP	151,300.000	1,737,042		
380987-59-4	GOLDMAN SACHS VIT GOVERNMENT MMKT INSTUTIO CLASS		12/31/2021	Goldman Sachs Investments	344,096.000	344,096		
52467M-84-3	CLEARBRIDGE VARIABLE SMALL CAP GROWTH CL I		12/22/2021	ClearBridge Investments	29,595.000	1,134,297		
55273F-67-0	MFS MidCap Ser Growth Intial		12/31/2021	Massachusetts Financial Services Company	195,878.000	2,431,202		
55274F-35-6	MFS RESEARCH INTL INTIAL CL		12/30/2021	Massachusetts Financial Services Company	1,845.000	34,463		
55274F-49-7	MFS Global Tactical Alloc Initial		12/22/2021	Massachusetts Financial Services Company	2,265.000	34,986		
693394-30-6	PIMCO VIT Low Duration Port Admin Cl		12/31/2021	PIMCO Variable Insurance Trust	13,284.000	135,997		
693394-50-4	PIMCO VIT High Yield Fund Admin		12/31/2021	PIMCO Variable Insurance Trust	97.000	769		
693394-69-4	PIMCO VIT Hedged Int Bond Fund Inst		12/31/2021	PIMCO Variable Insurance Trust	79,454.000	876,112		
77954R-10-4	T. Rowe Price Limited Term Bond Port		12/31/2021	T. Rowe Price Associates, Inc.	509.000	2,523		
00162T-40-7	Morningstar Conservative ETF AstAlc Cl II		12/21/2021	Financial Investors Variable Ins Trust	15,111.000	175,359		
00162T-60-5	Morningstar Inc & Grwth ETF AstAlc Cl II		12/21/2021	Financial Investors Variable Ins Trust	3,083.000	34,547		
00162T-80-3	Morningstar Balanced ETF AstAlc Class II		12/21/2021	Financial Investors Variable Ins Trust	18,905.000	221,735		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00162T-85-2	Morningstar Aggr Grwth ETF AstAlc Class II		12/21/2021	Financial Investors Variable Ins Trust	3,532.000	51,784		
00162T-87-8	Morningstar Growth ETF AstAlc Class II		12/21/2021	Financial Investors Variable Ins Trust	10,876.000	135,216		
00888X-78-1	AIM Invesco INVESCO VI Am Franchise II		12/31/2021	Invesco Variable Insurance Funds, Inc.	3,737.000	325,336		
00888X-79-9	AIM Invesco INVESCO VI Am Franchise I		12/30/2021	Invesco Variable Insurance Funds, Inc.	12,554.000	1,149,633		
008892-41-6	Invesco VI INVESCO VI Health Care Ser I		12/31/2021	Invesco Variable Insurance Funds, Inc.	1,641.000	55,054		
008892-50-7	Invesco VI INVESCO VI Internationl Grth I		12/31/2021	Invesco Variable Insurance Funds, Inc.	61,673.000	2,735,995		
008892-52-3	Invesco VI INVESCO VI Glob Real Est Ser I		12/31/2021	Invesco Variable Insurance Funds, Inc.	19,921.000	333,126		
008892-53-1	Invesco VI INVESCO VI Sm Cap Eq Fd Ser II		12/20/2021	Invesco Variable Insurance Funds, Inc.	1,464.000	31,108		
008892-54-9	Invesco VI INVESCO VI SmCap Equity Fund I		12/31/2021	Invesco Variable Insurance Funds, Inc.	34,080.000	828,232		
008892-65-5	Invesco VI INVESCO VI Internatl Growth II		12/31/2021	Invesco Variable Insurance Funds, Inc.	36,807.000	1,541,013		
00900X-74-4	Invesco VI Discovery Mid Cap Grwth Ser 2		12/31/2021	Invesco Variable Insurance Funds, Inc.	2,166.000	228,196		
00900X-75-1	Invesco VI Discovery Mid Cap Grwth Ser 1		12/30/2021	Invesco Variable Insurance Funds, Inc.	634.000	73,846		
024936-10-6	American Century American Century VP Value		12/31/2021	American Century Variable Portfolios, Inc.	43,268.000	559,790		
024936-20-5	American Century Am Century VP International 1		12/31/2021	American Century Variable Portfolios, Inc.	41,702.000	589,790		
024936-40-3	American Century American Century VP Balanced		12/31/2021	American Century Variable Portfolios, Inc.	161,244.000	1,422,693		
024936-74-2	American Century Am Cent VP Mid Cap Value I		12/28/2021	American Century Variable Portfolios, Inc.	767.000	18,318		
024936-75-9	American Century Am Century VP Large Co Val II		12/31/2021	American Century Variable Portfolios, Inc.	10,091.000	182,895		
024936-85-8	American Century American Century VP Ultra II		12/31/2021	American Century Variable Portfolios, Inc.	57,078.000	1,556,775		
024936-88-2	American Century American Century VP Ultra I		12/23/2021	American Century Variable Portfolios, Inc.	3,192.000	81,475		
02507T-20-9	American Century Am Cent VP Inflation Protect 2		12/31/2021	American Century Variable Portfolios, Inc.	66,132.000	737,676		
02507T-30-8	American Century Am Cent VP Inflation Protect 1		12/29/2021	American Century Variable Portfolios, Inc.	179,621.000	1,999,871		
030372-77-5	American Funds IS International Class 2		12/29/2021	American Funds	27,881.000	665,270		
09253L-77-7	Blackrock BlackRock Glob Alloc VI Cl 1		12/30/2021	BlackRock Variable Series Funds, Inc.	43,331.000	847,535		
09258X-10-7	Blackrock BlackRock High Yield VI Cl 1		12/30/2021	BlackRock Variable Series Funds, Inc.	321,245.000	2,446,698		
246493-67-0	LVIP Delaware VIP SmCap Val Std		12/30/2021	Delaware VIP Trust	57,062.000	2,250,685		
246493-87-8	LVIP Delaware VIP Emrg Mkts Std		12/29/2021	Delaware VIP Trust	70,262.000	2,090,737		
25155X-40-4	DWS Small Cap Index VIP A		12/27/2021	DWS Variable Series I and II	28,372.000	538,030		
25159C-30-7	DWS Captial Growth VIP B		12/30/2021	DWS Variable Series I and II	3,026.000	131,039		
25159C-50-5	DWS Global Small Cap VIP B		12/28/2021	DWS Variable Series I and II	708.000	8,908		
25159C-80-2	DWS CROCI International VIP B		04/27/2021	DWS Variable Series I and II	104.000	790		
25159C-88-5	DWS CROCI International VIP A		12/30/2021	DWS Variable Series I and II	11,274.000	85,471		
25159W-70-9	DWS Global Income Builder VIP A		12/30/2021	DWS Variable Series I and II	17,241.000	441,564		
315802-20-7	Fidelity VIP III Growth Oppor		12/30/2021	Fidelity Variable Insurance Products	28,467.000	2,263,327		
315802-50-4	Fidelity VIP III Balanced		12/22/2021	Fidelity Variable Insurance Products	11,109.000	264,364		
315802-70-2	Fidelity VIP III Growth & Inc		12/31/2021	Fidelity Variable Insurance Products	40,441.000	1,004,614		
471021-20-4	Janus Henderson Enterprise port Shr Inst		12/31/2021	Janus Capital Management, LLC	24,860.000	2,405,414		
471021-50-1	Janus Henderson Flexible Bond Inst shr		12/29/2021	Janus Capital Management, LLC	46,753.000	573,011		
480906-78-3	JP Morgan IT Small Cap Core CL 1 Shares		12/02/2021	JP Morgan Series Trust	642.000	17,907		
52467K-77-1	LEGG MASON WESTERN ASSET CORE PLUS VIT I		12/17/2021	ClearBridge Investments	367,099.000	2,250,454		
55273F-10-0	MFS VIT Growth Series C I		12/31/2021	Massachusetts Financial Services Company	157,211.000	11,749,144		
55274F-45-5	MFS MFS VIT II Intl Value Init Cl		12/29/2021	Massachusetts Financial Services Company	219,420.000	7,812,090		
589512-10-2	Merger Merger VL		12/29/2021	Merger Fund VL	125.000	1,466		
641222-82-3	AMT SUSTAINABLE EQUITY CL S		12/30/2021	Neuberger Berman Advisers Management Trust	194.000	6,736		
693394-40-5	PIMCO VIT Total Return Admin		12/31/2021	PIMCO Variable Insurance Trust	185,468.000	2,038,737		
693394-59-5	PIMCO VIT PVIT Com RL Rt Strat Adm		12/31/2021	PIMCO Variable Insurance Trust	41,793.000	306,614		
693394-61-1	PIMCO VIT Commodity Real Ret Strat Inst		12/28/2021	PIMCO Variable Insurance Trust	96.000	718		
693394-63-7	PIMCO VIT PVIT All Asset Fd Advsr Srs		12/31/2021	PIMCO Variable Insurance Trust	11,836.000	139,440		
693394-64-5	PIMCO VIT PVIT All Asset Fund Inst		12/30/2021	PIMCO Variable Insurance Trust	27,652.000	316,870		
693394-65-2	PIMCO VIT PVIT All Asset Fd Admn		12/30/2021	PIMCO Variable Insurance Trust	745.000	8,611		
693394-74-4	PIMCO VIT PVIT Real Return Inst		12/31/2021	PIMCO Variable Insurance Trust	34,245.000	471,773		
693394-78-5	PIMCO VIT Total Return Inst		12/31/2021	PIMCO Variable Insurance Trust	582,627.000	6,484,141		
724027-18-0	Pioneer Bond VCT CL 1		12/31/2021	Pioneer Variable Contracts Trust	49,197.000	561,307		
724027-20-6	Pioneer Mid Cap Value VCT CL 1		12/31/2021	Pioneer Variable Contracts Trust	8,036.000	168,270		
724027-23-0	Pioneer Select MCap Gr VCT CL1		12/31/2021	Pioneer Variable Contracts Trust	367,149.000	12,631,035		
724027-30-5	Pioneer Real Estate VCT CL 1		12/28/2021	Pioneer Variable Contracts Trust	694.000	6,532		
724027-40-4	Pioneer Equity Income VCT CL 1		12/28/2021	Pioneer Variable Contracts Trust	1,035.000	18,410		
724027-62-8	Pioneer High Yield VCT CL 2		12/31/2021	Pioneer Variable Contracts Trust	21,928.000	202,600		
724027-63-6	Pioneer Strategic Inc VCT CL 1		12/31/2021	Pioneer Variable Contracts Trust	62,206.000	653,499		
724027-64-4	Pioneer Strategic Inc VCT CL 2		12/31/2021	Pioneer Variable Contracts Trust	52,526.000	552,473		
724027-81-8	Pioneer Real Est VCT Prt CL 2		12/29/2021	Pioneer Variable Contracts Trust	14,550.000	121,246		
724027-82-6	Pioneer Eqty Income VCT CL 2		12/28/2021	Pioneer Variable Contracts Trust	23,173.000	412,598		
724027-87-5	Pioneer Fund VCT CL 1		12/31/2021	Pioneer Variable Contracts Trust	443,076.000	7,917,349		
78080T-10-5	Royce Small Cap Annuity Invest CL		12/16/2021	Royce & Associates, LLC	203.000	1,836		
921925-20-2	Vanguard VIF Tot Bond Mkt Index		12/31/2021	Vanguard Variable Insurance Fund Portfolios	619,275.000	7,620,882		
921925-30-1	Vanguard VIF Equity Index Port		12/28/2021	Vanguard Variable Insurance Fund Portfolios	298,485.000	17,380,207		

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
921925-40-0	Vanguard VIF Balance Port Investor 1		12/31/2021	Vanguard Variable Insurance Fund Portfolios	54,821.000	1,415,845		
921925-60-8	Vanguard VIF Equity Income Portfolio		12/30/2021	Vanguard Variable Insurance Fund Portfolios	232,366.000	5,916,865		
921925-70-7	Vanguard VIF International Port Inv CL		12/27/2021	Vanguard Variable Insurance Fund Portfolios	250,359.000	10,526,646		
921925-80-6	Vanguard VIF High Yield Bond Port I		12/29/2021	Vanguard Variable Insurance Fund Portfolios	227,083.000	1,810,431		
921925-81-4	Vanguard VIF Total Stock Mkt Index Inv		12/28/2021	Vanguard Variable Insurance Fund Portfolios	146,576.000	7,490,541		
921925-84-8	Vanguard VIF Real Estate Index Portfolo		12/31/2021	Vanguard Variable Insurance Fund Portfolios	110,856.000	1,580,706		
921925-85-5	Vanguard VIF Mid Cap Idx Inv Cl		12/30/2021	Vanguard Variable Insurance Fund Portfolios	313,479.000	8,483,587		
921925-86-3	Vanguard VIF ST Investmentt Grade		12/30/2021	Vanguard Variable Insurance Fund Portfolios	178,883.000	1,959,237		
921925-87-1	Vanguard VIF Diversified Value Port		12/03/2021	Vanguard Variable Insurance Fund Portfolios	270,644.000	4,465,575		
921925-88-9	Vanguard VIF Small Com Growth		12/31/2021	Vanguard Variable Insurance Fund Portfolios	192,877.000	5,030,174		
922174-10-7	Fidelity VIP Fidelity VIP Gov Money Market		12/31/2021	Fidelity Variable Insurance Products	24,653,293.000	24,653,293		
922174-20-6	Fidelity VIP Fidelity VIP High Income Initl		12/31/2021	Fidelity Variable Insurance Products	9,202.000	48,386		
922174-30-5	Fidelity VIP Equity Income Initial		12/31/2021	Fidelity Variable Insurance Products	110,368.000	2,841,347		
922174-40-4	Fidelity VIP Fidelity Growth		12/31/2021	Fidelity Variable Insurance Products	112,459.000	11,267,951		
922174-46-1	Fidelity VIP Fidelity VIP Freedm 2030 Ser 2		12/31/2021	Fidelity Variable Insurance Products	195,128.000	3,394,425		
922174-49-5	Fidelity VIP Fidelity Vip Freedm 2025 Ser 2		12/30/2021	Fidelity Variable Insurance Products	151,437.000	2,615,210		
922174-50-3	Fidelity VIP Fidelity VIP Overseas Inital		12/31/2021	Fidelity Variable Insurance Products	31,063.000	863,024		
922174-53-7	Fidelity VIP Fidelity VIP Freedm 2020 Ser 2		12/29/2021	Fidelity Variable Insurance Products	79,254.000	1,205,103		
922174-56-0	Fidelity VIP Fidelity VIP Freedm 2015 Ser 2		12/30/2021	Fidelity Variable Insurance Products	13,754.000	196,512		
922174-59-4	Fidelity VIP Fidelity VIP Freedm 2010 Ser 2		12/15/2021	Fidelity Variable Insurance Products	25,002.000	356,513		
922174-66-9	Fidelity VIP Fidelity VIP Freedom Inc Ser 2		12/28/2021	Fidelity Variable Insurance Products	4,537.000	57,399		
922174-83-4	Fidelity VIP Fidelity VIP Gov MMkt Serv Cl		12/31/2021	Fidelity Variable Insurance Products	5,628,894.000	5,628,895		
922174-87-5	Fidelity VIP Fidelity VIP Overseas Ser 2		12/31/2021	Fidelity Variable Insurance Products	1,212.000	33,540		
922175-10-4	Fidelity VIP II Inv Grade Bond		12/31/2021	Fidelity Variable Insurance Products	476,782.000	6,603,321		
922175-20-3	Fidelity VIP II Asset Manager		12/30/2021	Fidelity Variable Insurance Products	8,062.000	146,124		
922175-30-2	Fidelity VIP II Index 500		12/31/2021	Fidelity Variable Insurance Products	52,476.000	21,670,360		
922175-40-1	Fidelity VIP II Asset Manager: Growth		12/31/2021	Fidelity Variable Insurance Products	1,180.000	28,283		
922175-50-0	Fidelity VIP II Contra fund		12/31/2021	Fidelity Variable Insurance Products	159,067.000	8,280,464		
922175-84-9	Fidelity VIP II Contra Port Service C 2		12/31/2021	Fidelity Variable Insurance Products	10,803.000	535,840		
922176-40-9	Fidelity VIP Mid Cap Initial		12/31/2021	Fidelity Variable Insurance Products	5,817.000	254,626		
922176-80-5	Fidelity Mid-Cap Port SC2		12/31/2021	Fidelity Variable Insurance Products	39,610.000	1,599,716		
922177-10-0	Fidelity VIP Real Estate Port Initial		12/01/2021	Fidelity Variable Insurance Products	102.000	2,008		
92914F-66-0	VOYA JP Morgan Emerg Mkt Eq 2		12/28/2021	Voya Investors Trust	7,075.000	184,105		
933702-10-2	Columbia Wanger Small Cap		12/14/2021	Columbia Funds Variable Insurance Trust	1,038.000	26,447		
00162T-30-8	Morningstar Conservative ETF AstAlc Cl I		12/07/2021	Financial Investors Variable Ins Trust	24,150.000	283,224		
00162T-50-6	Morningstar Inc & Grwth ETF AstAlc Cl I		12/07/2021	Financial Investors Variable Ins Trust	475.000	4,977		
00162T-70-4	Morningstar Balanced ETF AstAlc Class I		12/07/2021	Financial Investors Variable Ins Trust	3,460.000	40,039		
00162T-82-9	ALPS ALPS Energy Infra - Class 1		12/07/2021	Alps Variable Insurance Trust	56,183.000	504,685		
00162T-86-0	Morningstar Aggr Grwth ETF AstAlc Class I		12/07/2021	Financial Investors Variable Ins Trust	851.000	12,676		
00162T-88-6	Morningstar Growth ETF AstAlc Class I		12/07/2021	Financial Investors Variable Ins Trust	706.000	8,971		
00888X-77-3	AIM Invesco INVESCO VI Comstock I		12/31/2021	Invesco Variable Insurance Funds, Inc.	427.000	8,470		
018792-53-1	Alliance AB VPS Sm/Mid Cap Val A		12/23/2021	AllianceBernstein VPF Series	8,342.000	187,859		
030372-30-4	American Funds IS Growth Income Class 1		12/31/2021	American Funds	907.000	55,972		
030372-40-3	American Funds IS Growth Class 1		12/22/2021	American Funds	60,247.000	7,338,868		
030372-59-3	American Funds IS Capital World G&I CL 2		12/17/2021	American Funds	7,858.000	138,061		
030372-61-9	American Funds IS Capital World G&I CL 1		12/08/2021	American Funds	7,701.000	136,015		
030372-70-0	American Funds IS International Class 1		12/31/2021	American Funds	102,448.000	2,459,403		
030372-78-3	American Funds ISNew World Class 2		12/31/2021	American Funds	18,742.000	608,169		
030372-86-6	American Funds IS New World Class 1		12/29/2021	American Funds	51,083.000	1,649,593		
05587P-20-3	BNY Mellon IP Midcap Stk Inital Shrs		12/31/2021	BNY Mellon	13,352.000	301,536		
05587P-30-2	BNY Mellon IP Small Cap Stock Indx Serv		12/31/2021	BNY Mellon	161,867.000	3,689,141		
05587P-60-9	BNY Mellon IP Technology Growth Initial		12/30/2021	BNY Mellon	56,622.000	1,777,201		
05588H-10-1	BNY Mellon Sustainable US Equity Port Inc		12/31/2021	BNY Mellon	7,027.000	353,159		
05589U-86-1	BNY Mellon VIF Appreciation Init		12/31/2021	BNY Mellon	73,399.000	3,462,302		
09253L-84-3	Blackrock BlackRock Capital Apprr VI Cl 1		12/16/2021	BlackRock Variable Series Funds, Inc.	617.000	6,224		
09661P-20-4	BNY Mellon Stock Index Svc Shrs		12/31/2021	BNY Mellon	26,194.000	1,769,514		
131647-20-8	Calvert VP SRI Balanced Port		12/22/2021	Calvert Mutual Funds, Inc.	15,646.000	41,580		
19765R-30-3	Columbia VP Small Cap Val Cl 1		12/29/2021	Columbia Funds Variable Insurance Trust	1,537.000	31,322		
19766E-41-8	Columbia VP Overseas Core Fund Cl 1		09/29/2021	Columbia Funds Variable Insurance Trust	3.000	49		
19766E-66-5	Columbia VP Income Opprtnts Fnd CL 2		10/15/2021	Columbia Funds Variable Insurance Trust	0.000			
19766E-67-3	Columbia Columbia VP Income Opport Cl 1		07/29/2021	Columbia Funds Variable Insurance Trust	1,030.000	7,449		
233203-67-8	DFA DFA VA Short-Term Fixed		12/13/2021	Dimensional Fund Advisors LP	1,200.000	12,242		
233203-68-6	DFA DFA VA Intl Sm Port		12/29/2021	Dimensional Fund Advisors LP	63,328.000	900,662		
233203-69-4	DFA DFA VA Intl Val Port		12/13/2021	Dimensional Fund Advisors LP	13,631.000	182,771		
233203-71-0	DFA DFA VA US Targeted Val		12/30/2021	Dimensional Fund Advisors LP	83,388.000	1,966,493		

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233203-72-8	DFA DFA VA Global Bd Port		12/13/2021	Dimensional Fund Advisors LP	457.000	4,849		
233203-77-7	DFA DFA VA US Large Val		12/29/2021	Dimensional Fund Advisors LP	60,667.000	1,862,935		
25159W-40-2	DWS Deut Alt Asset Allocate VIP A		04/27/2021	DWS Variable Series I and II	67.000	958		
25159W-83-2	DWS International Growth VIP Cks B		12/30/2021	DWS Variable Series I and II	3,773.000	69,230		
27827E-30-1	Eaton Vance VT Floating Rate Inc Fd Adv Sh		12/31/2021	Eaton Vance	75,730.000	687,580		
313916-10-8	Federated Hermes Managed Volatilty II Primary		12/28/2021	Federated Insurance Series	2,188.000	25,367		
313916-30-6	Federated Hermes Federated High Income Bond		12/31/2021	Federated Insurance Series	59,598.000	372,913		
315917-82-3	Fidelity Fidelity Energy		12/01/2021	Fidelity Variable Insurance Products	224.000	3,210		
315917-84-9	Fidelity Fidelity Financial Services		12/01/2021	Fidelity Variable Insurance Products	2,683.000	37,340		
355150-22-8	Franklin Templeton Frank Alloc VIP Fund Cl 2		12/29/2021	Franklin Templeton Variable Insurance Products Trust	3,510.000	19,861		
355150-23-6	Franklin Templeton Frank Alloc VIP Fund CL 1		06/15/2021	Franklin Templeton Variable Insurance Products Trust	95.000	545		
355150-26-9	Franklin Templeton DynaTech VIP Fund - Class 2		12/29/2021	Franklin Templeton Variable Insurance Products Trust	14,980.000	169,343		
355150-33-5	Franklin Templeton FVIP Strategic Income Fd Cl 1		07/01/2021	Franklin Templeton Variable Insurance Products Trust	791.000	8,364		
355150-41-8	Franklin Templeton FVIP Income Fd CL 2		12/31/2021	Franklin Templeton Variable Insurance Products Trust	27,321.000	438,592		
355150-42-6	Franklin Templeton FVIP US Govt Sec Fd CL 2		12/31/2021	Franklin Templeton Variable Insurance Products Trust	62,536.000	740,505		
355150-48-3	Franklin Templeton FTVIP Dev Mkts Fd CL 2		12/31/2021	Franklin Templeton Variable Insurance Products Trust	34,383.000	407,170		
355150-49-1	Franklin Templeton FTVIP Growth Fd CL 2		12/31/2021	Franklin Templeton Variable Insurance Products Trust	15,390.000	181,801		
355150-52-5	Franklin Templeton FVIP Sm Mid Cap Grow Fd Cl 2		12/31/2021	Franklin Templeton Variable Insurance Products Trust	71,093.000	1,557,018		
355150-55-8	Franklin Templeton FVIP Mutual Shares CL 2		12/31/2021	Franklin Templeton Variable Insurance Products Trust	12,654.000	236,350		
355150-56-6	Franklin Templeton FTVIP Global Bond Fd CL 2		12/31/2021	Franklin Templeton Variable Insurance Products Trust	24,182.000	326,872		
355150-59-0	Franklin Templeton FVIP Sm Cap Val Fd CL 2		12/31/2021	Franklin Templeton Variable Insurance Products Trust	43,745.000	750,962		
355150-67-3	Franklin Templeton FVIP Small Cap Value Fd CL 1		06/15/2021	Franklin Templeton Variable Insurance Products Trust	192.000	3,511		
355150-69-9	Franklin Templeton FVIP Mutual Glbl Disc Fd Cl 1		12/29/2021	Franklin Templeton Variable Insurance Products Trust	1,506.000	29,036		
355150-70-7	Franklin Templeton FTVIP Global Bond Fd CL 1		12/31/2021	Franklin Templeton Variable Insurance Products Trust	22,148.000	311,003		
355150-71-5	Franklin Templeton FVIP Mutual Shares Fd Cl 1		10/01/2021	Franklin Templeton Variable Insurance Products Trust	8,103.000	155,183		
355150-76-4	Franklin Templeton FTVIP Growth Fd CL 1		06/15/2021	Franklin Templeton Variable Insurance Products Trust	111.000	1,381		
355150-77-2	Franklin Templeton FTVIP Devlpg Mkts Fd CL 1		06/15/2021	Franklin Templeton Variable Insurance Products Trust	182.000	2,250		
355150-79-8	Franklin Templeton FTVIP Foreign Fd Cl 1		06/15/2021	Franklin Templeton Variable Insurance Products Trust	0.000			
355150-81-4	Franklin Templeton FVIP Rising Div Fd Sec Cl 1		06/15/2021	Franklin Templeton Variable Insurance Products Trust	3,939.000	127,250		
355150-87-1	Franklin Templeton FVIP US Govt Sec Fd CL 1		12/31/2021	Franklin Templeton Variable Insurance Products Trust	8,212.000	98,251		
355150-88-9	Franklin Templeton FVIP Income Fd CL 1		06/15/2021	Franklin Templeton Variable Insurance Products Trust	82.000	1,370		
471021-43-6	Janus Henderson MidCap Val Inst shr		12/29/2021	Janus Capital Management, LLC	27,759.000	491,040		
480906-10-6	JP Morgan IT US Equlty Port Cl 1		12/31/2021	JP Morgan Series Trust	5,406.000	216,074		
480906-60-1	JP Morgan IT MidCap Val 1 Cl I		12/31/2021	JP Morgan Series Trust	168,034.000	2,104,308		
480906-70-0	JP Morgan IT Core Bond Port CL 1		12/22/2021	JP Morgan Series Trust	98,593.000	1,130,626		
480906-87-4	JP Morgan IT Core Bnd Port CL 2		12/31/2021	JP Morgan Series Trust	85,785.000	971,852		
53500Q-17-1	LVIP Del VIP Smid Cap Core Std		12/31/2021	Delaware VIP Trust	7,112.000	193,346		
55273F-60-5	MFS VIT Utility SI cls		12/15/2021	Massachusetts Financial Services Company	220.000	7,981		
55273F-65-4	MFS Value Series		12/22/2021	Massachusetts Financial Services Company	213,298.000	4,993,980		
55273F-84-5	MFS New Discovery Series		08/26/2021	Massachusetts Financial Services Company	114.000	2,870		
55273F-87-8	MFS Total Return Bond Series		12/22/2021	Massachusetts Financial Services Company	250,007.000	3,482,315		
55274F-46-3	MFS MFS VIT II Intl Growth Init Cl		11/29/2021	Massachusetts Financial Services Company	190.000	3,141		
55274F-48-9	MFS MFS VIT II Govt Sec Init		11/29/2021	Massachusetts Financial Services Company	7,347.000	90,813		
55274F-84-4	MFS VIT II INTL Val Port Ser Class		12/31/2021	Massachusetts Financial Services Company	19,651.000	705,184		
641222-50-0	NeuberBerm AMT Mid Cap Growt I		10/15/2021	Neuberger Berman Advisers Management Trust	2,657.000	108,696		
641222-70-8	NeuBer AMT MC Intrinsic Val I		10/15/2021	Neuberger Berman Advisers Management Trust	10.000	203		
641222-83-1	NeuBer AMT MC Intrinsic Val S		12/09/2021	Neuberger Berman Advisers Management Trust	56.000	1,244		
641222-85-6	NeuberBerm AMT Mid Cap Grow S		12/29/2021	Neuberger Berman Advisers Management Trust	1,856.000	68,261		
693394-33-0	PIMCO VIT Dynamic Bd port Inst		12/31/2021	PIMCO Variable Insurance Trust	19,871.000	208,896		
693394-53-8	PIMCO VIT PVIT Total Return Advsr		12/31/2021	PIMCO Variable Insurance Trust	9,561.000	106,805		
693394-58-7	PIMCO VIT PVIT Emrging Mkts Bd Inst		12/31/2021	PIMCO Variable Insurance Trust	1,046.000	13,417		
693394-67-8	PIMCO VIT Glb Bd Opp Unh Inst		12/31/2021	PIMCO Variable Insurance Trust	5,566.000	63,220		
693394-75-1	PIMCO VIT Low Duration Inst		12/31/2021	PIMCO Variable Insurance Trust	69.000	717		
693394-81-9	PIMCO VIT Real Return Port Admin Class		12/31/2021	PIMCO Variable Insurance Trust	51,862.000	719,699		
72201V-10-7	Pimco Global Dividend Port Inst Clas		09/09/2021	PIMCO Variable Insurance Trust	59.000	546		
77954T-10-0	T-Rowe TR price Equity Income port		12/17/2021	T. Rowe Price Associates, Inc.	2,801.000	81,352		
77954T-20-9	T-Rowe All-Cap Opportunities Port		12/17/2021	T. Rowe Price Associates, Inc.	48,898.000	2,152,007		
77954T-50-6	T-Rowe TR Price Blue Chip Growth		12/31/2021	T. Rowe Price Associates, Inc.	225,689.000	11,929,120		
77954T-60-5	T-Rowe TR Price Health Sciences		12/31/2021	T. Rowe Price Associates, Inc.	3,082.000	196,357		
77955H-10-5	T-Rowe TR Price International Stock		12/17/2021	T. Rowe Price Associates, Inc.	1,347.000	21,052		
78080T-30-3	Royce Micro Cap Annuity IC		12/16/2021	Royce & Associates, LLC	67.000	975		
866167-50-5	Calvert VP Investment Grade Bd Index		12/30/2021	Calvert Mutual Funds, Inc.	6,101.000	347,525		
866167-54-7	Calvert VP EFA International Index CL F		12/28/2021	Calvert Mutual Funds, Inc.	93.000	9,292		
866167-55-4	Calvert VP S&P Mid Cap 400 Index CL F		12/20/2021	Calvert Mutual Funds, Inc.	497.000	67,683		
866167-68-7	Calvert VP CalvertVP Rusl 2000 SmCap Id F		12/29/2021	Calvert Mutual Funds, Inc.	3,309.000	328,247		

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866167-69-5	Calvert VP EAFE International Index		10/13/2021	Calvert Mutual Funds, Inc.	56.000	5,556		
866167-79-4	Calvert VP Russell 2000 SmCap Id portfol		12/31/2021	Calvert Mutual Funds, Inc.	35,530.000	3,426,478		
866167-81-0	Calvert VP Nasdaq 100 Index Portfolio		12/30/2021	Calvert Mutual Funds, Inc.	3,136.000	415,786		
86664T-30-0	MFS VIT III Global Real Estate		12/01/2021	Massachusetts Financial Services Company	31,768.000	520,770		
86664T-53-2	MFS VIT III Mid Cap Value Port		12/17/2021	Massachusetts Financial Services Company	104,890.000	1,072,991		
89154T-73-1	Touchstone VP Common Stock		12/29/2021	Touchstone Variable Products Trust	212.000	2,862		
921082-30-1	VanEck VIP Global Resources Fund		12/31/2021	Van Eck Variable Insurance Products Trust	8,520.000	221,423		
921925-76-4	Vanguard Total Intl Stock Mkt Index		12/22/2021	Vanguard Variable Insurance Fund Portfolios	129,325.000	3,101,049		
921925-79-8	Vanguard VIF Conservative Allocation		12/03/2021	Vanguard Variable Insurance Fund Portfolios	1,011.000	27,575		
921925-82-2	Vanguard VIF Capital Growth Port		12/31/2021	Vanguard Variable Insurance Fund Portfolios	42,704.000	2,020,761		
922175-68-2	Fidelity VIP INTERNATIONAL INDEX INITIA		12/30/2021	Fidelity Variable Insurance Products	96,585.000	1,086,023		
922175-69-0	Fidelity VIP EXTENDED MRKET INDEX SERV2		12/17/2021	Fidelity Variable Insurance Products	101,512.000	1,462,527		
922175-71-6	Fidelity VIP EXTENDED MKT INDEX INIT		12/17/2021	Fidelity Variable Insurance Products	232.000	3,406		
922175-88-0	Fidelity VIP II Invest Grd Bnd Srv Cl 2		12/31/2021	Fidelity Variable Insurance Products	7,638.000	101,589		
922177-32-4	Fidelity VIP Emerging Mkts Port Initial		12/31/2021	Fidelity Variable Insurance Products	77,402.000	1,155,684		
922177-85-2	Fidelity VIP Strategic Income		12/15/2021	Fidelity Variable Insurance Products	558.000	6,573		
922178-60-3	Fidelity VIP Freedom Funds 2035 SC2		12/16/2021	Fidelity Variable Insurance Products	119,250.000	3,469,634		
922178-82-7	Fidelity VIP Freedom Fnds 2050 SC2		12/29/2021	Fidelity Variable Insurance Products	81,678.000	2,087,064		
922178-85-0	Fidelity VIP Freedom Fnds 2045 SC2		12/17/2021	Fidelity Variable Insurance Products	22,319.000	634,696		
922178-88-4	Fidelity VIP Freedom Fnds 2040 SC2		12/30/2021	Fidelity Variable Insurance Products	172,972.000	4,922,726		
92829L-70-3	Virtus Duff&Phelps Real Estate Cl A		12/31/2021	Virtus Variable Insurance Trust	3,847.000	79,607		
92829L-83-6	Virtus KAR SmallCap Growth Ser Cl I		12/31/2021	Virtus Variable Insurance Trust	97,094.000	3,909,967		
92829L-84-4	Virtus Duff&Phelps Real Estate Sec I		12/30/2021	Virtus Variable Insurance Trust	49,233.000	1,079,217		
92829L-86-9	Virtus Newfleet Multi Sec Int Cl I		12/22/2021	Virtus Variable Insurance Trust	1,819.000	17,050		
92913T-46-3	VOYA Global High Div Low Volatili S		12/31/2021	Voya Investors Trust	3,852.000	44,479		
9499999. Subtotal - Common Stocks - Mutual Funds						365,830,143	XXX	
9799997. Total - Common Stocks - Part 3						365,830,143	XXX	
9799998. Total - Common Stocks - Part 5						36,211,044	XXX	
9799999. Total - Common Stocks						402,041,187	XXX	
9899999. Total - Preferred and Common Stocks						402,041,187	XXX	
9999999 - Totals						1,847,760,267	XXX	6,531,581

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36176W-YD-7	GN 778608 - RMBS		12/01/2021	Paydown		308,828	308,828	326,441	325,401		(16,573)		(16,573)		308,828				5,352	11/15/2041
36178E-DM-8	GN AA6408 - RMBS		12/01/2021	Paydown		650,918	650,919	641,256	642,658		8,261		8,261		650,918				8,809	05/15/2043
36178T-TL-0	GN AB6855 - RMBS		12/01/2021	Paydown		304,983	304,983	326,261	322,764		(17,781)		(17,781)		304,983				5,013	09/15/2042
36179M-EK-2	G2 MA0138 - RMBS		12/01/2021	Paydown		396,819	396,819	396,301	396,289		531		531		396,819				5,138	06/20/2027
36179M-SW-1	G2 MA0533 - RMBS		12/10/2021	Various		1,954,088	1,912,108	2,037,889	2,012,706		(50,821)		(50,821)		1,961,885		(7,797)	(7,797)	42,341	11/20/2042
36179N-LC-0	G2 MA1223 - RMBS		12/01/2021	Paydown		1,359,974	1,359,974	1,338,299	1,341,810		18,163		18,163		1,359,974				19,721	08/20/2043
36180C-4B-2	GN AD1718 - RMBS		12/10/2021	Various		541,331	530,234	551,527	548,779		(9,633)		(9,633)		539,146		2,186	2,186	12,570	02/15/2043
36180C-5D-7	G2 AD1744 - RMBS		12/01/2021	Various		3,208,749	3,093,512	3,237,070	3,199,821		(35,636)		(35,636)		3,164,186		44,564	44,564	71,600	02/20/2043
36180C-5E-5	G2 AD1745 - RMBS		12/01/2021	Paydown		860,368	860,368	843,967	846,744		13,624		13,624		860,368				15,025	02/20/2043
36180C-YH-6	GN AD1612 - RMBS		12/01/2021	Paydown		1,078,833	1,078,833	1,041,580	1,047,177		31,657		31,657		1,078,833				13,059	01/15/2043
36180D-YH-4	GN AD2512 - RMBS		12/01/2021	Paydown		1,994,140	1,994,140	1,972,796	1,974,372		19,768		19,768		1,994,140				24,730	07/15/2043
36202C-QX-4	G2 002270 - RMBS		12/01/2021	Paydown		3,573	3,573	3,610	3,577		(4)		(4)		3,573				121	08/20/2026
36202D-E3-1	G2 002854 - RMBS		12/01/2021	Paydown		453	453	456	454		(1)		(1)		453				19	12/20/2029
36202D-F2-2	G2 002885 - RMBS		12/01/2021	Paydown		74	74	74	74						74				3	02/20/2030
36202D-FH-9	G2 002868 - RMBS		12/01/2021	Paydown		8,012	8,012	8,075	8,037		(25)		(25)		8,012				299	01/20/2030
36202D-G9-6	G2 002924 - RMBS		12/01/2021	Paydown		654	654	659	654						654				30	05/20/2030
36202D-GT-2	G2 002910 - RMBS		12/01/2021	Paydown		330	330	333	331		(1)		(1)		330				6	04/20/2030
36202D-HX-2	G2 002946 - RMBS		12/01/2021	Paydown		1,066	1,066	1,071	1,067						1,066				49	07/20/2030
36202D-QN-4	G2 003161 - RMBS		12/01/2021	Paydown		6,596	6,596	6,644	6,614		(18)		(18)		6,596				216	11/20/2031
36202D-WE-7	G2 003345 - RMBS		12/01/2021	Paydown		40,536	40,536	40,422	40,422		113		113		40,536				1,050	02/20/2033
36202F-BK-1	G2 004542 - RMBS		12/01/2021	Paydown		152,660	152,660	160,544	159,109		(6,449)		(6,449)		152,660				4,432	09/20/2039
36202F-V8-6	G2 005139 - RMBS		12/01/2021	Paydown		110,022	110,022	114,596	114,143		(4,121)		(4,121)		110,022				2,190	08/20/2041
36205G-AD-3	GN 389804 - RMBS		12/01/2021	Paydown		58,376	58,376	58,139	58,159		217		217		58,376				1,147	01/15/2033
3620A2-T5-5	GN 717072 - RMBS		12/01/2021	Paydown		36,063	36,063	36,598	36,529		(466)		(466)		36,063				1,001	05/15/2039
3620A5-BZ-1	GN 719256 - RMBS		12/01/2021	Paydown		434,905	434,905	462,290	460,200		(25,296)		(25,296)		434,905				9,174	07/15/2040
3620A9-P2-1	GN 723241 - RMBS		12/01/2021	Paydown		85,930	85,930	90,106	89,720		(3,790)		(3,790)		85,930				2,329	10/15/2039
3620A9-PZ-8	GN 723240 - RMBS		12/01/2021	Paydown		96,402	96,402	100,002	99,962		(3,560)		(3,560)		96,402				3,123	10/15/2039
3620A9-TN-1	GN 723357 - RMBS		12/01/2021	Paydown		34,019	34,019	35,906	36,069		(2,050)		(2,050)		34,019				928	09/15/2039
3620A9-ZD-6	GN 723540 - RMBS		12/01/2021	Paydown		569,050	569,050	591,655	589,328		(20,277)		(20,277)		569,050				15,687	12/15/2039
3620AA-TX-6	GN 724266 - RMBS		12/01/2021	Paydown		116,274	116,274	121,860	122,847		(6,573)		(6,573)		116,274				4,519	09/15/2039
3620AC-6M-1	GN 726376 - RMBS		12/01/2021	Paydown		218,596	218,596	228,536	227,766		(9,170)		(9,170)		218,596				6,122	10/15/2039
3620AD-CD-2	GN 726468 - RMBS		12/01/2021	Paydown		210,847	210,847	220,994	220,735		(9,888)		(9,888)		210,847				5,024	11/15/2039
3620AF-4W-4	GN 729037 - RMBS		12/01/2021	Paydown		925,762	925,762	965,602	965,493		(39,731)		(39,731)		925,762				22,428	02/15/2040
3620AM-K4-3	GN 733915 - RMBS		12/01/2021	Paydown		671,315	671,315	714,951	712,917		(41,602)		(41,602)		671,315				12,899	09/15/2040
3620AR-HA-2	GN 737425 - RMBS		12/01/2021	Paydown		554,255	554,255	556,333	556,064		(1,809)		(1,809)		554,255				9,951	09/15/2040
3620AS-GW-3	GN 738313 - RMBS		12/01/2021	Paydown		127,771	127,771	135,850	136,066		(8,295)		(8,295)		127,771				3,483	05/15/2041
3620C0-2Y-3	GN 745191 - RMBS		12/01/2021	Paydown		86,704	86,704	92,664	92,324		(5,621)		(5,621)		86,704				2,221	07/15/2040
3620C0-W5-3	GN 745068 - RMBS		12/01/2021	Paydown		378,881	378,881	402,383	399,367		(20,486)		(20,486)		378,881				8,686	06/15/2040
3620C4-SF-8	GN 748518 - RMBS		12/01/2021	Paydown		600,983	600,983	626,900	622,838		(21,855)		(21,855)		600,983				12,963	09/15/2040
3620C4-SP-6	GN 748526 - RMBS		12/01/2021	Paydown		1,891,875	1,891,875	1,974,940	1,966,614		(74,739)		(74,739)		1,891,875				41,679	09/15/2040
36211W-K4-9	GN 525115 - RMBS		12/01/2021	Paydown		2,164	2,164	2,159	2,158		7		7		2,164				98	04/15/2030
36225A-UJ-7	GN 780585 - RMBS		12/01/2021	Paydown		7,075	7,075	7,180	7,086		(12)		(12)		7,075				320	06/15/2027
3622A2-CS-9	GN 783681 - RMBS		12/10/2021	Various		1,706,008	1,672,936	1,780,631	1,759,309		(45,752)		(45,752)		1,713,556		(7,548)	(7,548)	38,143	10/15/2042
36295P-YT-3	GN 676722 - RMBS		12/01/2021	Paydown		181,844	181,844	190,681	189,667		(7,823)		(7,823)		181,844				6,259	02/15/2038
36296D-LC-0	GN 688023 - RMBS		12/01/2021	Paydown		34,130	34,130	35,031	34,909		(778)		(778)		34,130				1,548	10/15/2038
36296G-6G-1	GN 691271 - RMBS		12/01/2021	Paydown		31,660	31,660	31,784	31,755		(95)		(95)		31,660				1,089	07/15/2038
36296Q-3N-7	GN 698405 - RMBS		12/01/2021	Paydown		108,241	108,241	110,862	110,558		(2,317)		(2,317)		108,241				2,520	07/15/2039
36296Q-H9-3	GN 697856 - RMBS		12/01/2021	Paydown		18,630	18,630	19,535	19,532		(902)		(902)		18,630				717	02/15/2039
36296R-UT-2	GN 699094 - RMBS		12/01/2021	Paydown		1,845	1,845	1,904	1,890		(45)		(45)		1,845				66	09/15/2038
36296X-HC-1	GN 704127 - RMBS		12/01/2021	Paydown		14,386	14,386	14,844	14,802		(417)		(417)		14,386				476	01/15/2039
36297A-KW-2	GN 706009 - RMBS		12/01/2021	Paydown		55,151	55,151	56,805	56,463		(1,313)		(1,313)		55,151				1,517	01/15/2039
36297C-YC-7	GN 708207 - RMBS		12/01/2021	Paydown		16,252	16,252	16,669	16,732		(480)		(480)		16,252				514	02/15/2039
38373Q-PY-1	GNR 2003-41 BX - CMO/RMBS		12/01/2021	Paydown		132,363	132,363	144,011	132,027		335		335		132,363				3,074	05/20/2033
38373S-LY-1	GNR 0312D OZ - CMO/RMBS		12/01/2021	Paydown		277,235	277,235	69,230	277,749		(514)		(514)		277,235				7,442	02/20/2033
38373V-P9-5	GNR 0284 PH - CMO/RMBS		12/01/2021	Paydown		27,026	27,026	28,470	27,432		(406)		(406)		27,026				966	11/16/2032
38373Y-D9-2	GNR 2003-04 MZ - CMO/RMBS		12/01/2021	Paydown		221,481	221,481	202,329	219,271		2,210		2,210		221,481				6,315	01/20/2033
38374L-5H-0	GNR 2005-060 WZ - CMO/RMBS		12/01/2021	Paydown		191,724	191,724	190,175	190,753		971		971		191,724				5,465	09/20/2035
38375C-PA-2	GNR 2012-047 VB - CMO/RMBS		12/01/2021	Paydown		4,845,407	4,845,407	5,297,447	4,909,805		(64,398)		(64,398)		4,845,407				137,840	11/20/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38376E-TR-6	GNR 2009-110 CY - CMO/RMBS		12/01/2021	Paydown		1,046,039	1,046,039	1,109,896	1,038,008		8,031		8,031		1,046,039				20,445	11/16/2024
38376P-TU-4	GNR 2009-125 MP - CMO/RMBS		12/01/2021	Paydown		386,435	386,435	404,176	383,205		3,230		3,230		386,435				7,994	12/16/2024
38376W-4G-7	GNR 2010-033 PD - CMO/RMBS		12/01/2021	Paydown		869,506	869,506	871,917	867,893		1,612		1,612		869,506				19,594	06/20/2039
38376X-VR-1	GNR 2010-030 NY - CMO/RMBS		05/17/2021	Paydown		1,012,811	1,012,811	1,039,991	1,011,591		1,221		1,221		1,012,811				10,166	12/16/2026
38377E-QL-1	GNR 2010-067 JD - CMO/RMBS		02/22/2021	Paydown		217,861	217,861	224,244	217,474		387		387		217,861				1,136	05/20/2039
38377L-CF-3	GNR 2010-116 PV - CMO/RMBS		12/01/2021	Paydown		2,079,972	2,079,972	2,103,372	2,078,739		1,232		1,232		2,079,972				41,003	12/20/2039
38377L-J4-1	GNR 2010-130 LD - CMO/RMBS		01/19/2021	Paydown		233,449	233,449	227,941	232,913		536		536		233,449				875	08/16/2039
38377L-PU-6	GNR 2010-128 JC - CMO/RMBS		09/20/2021	Paydown		5,063,025	5,063,025	4,755,485	5,029,985		33,039		33,039		5,063,025				80,690	06/20/2039
38377L-WD-6	GNR 2010-127 PD - CMO/RMBS		04/20/2021	Paydown		1,495,224	1,495,224	1,514,079	1,492,741		2,483		2,483		1,495,224				11,265	02/20/2039
38377M-RA-6	GNR 2010-144 BC - CMO/RMBS		12/01/2021	Paydown		7,840,158	7,840,158	7,703,119	7,814,321		25,837		25,837		7,840,158				160,419	09/16/2039
38377Q-HF-7	GNR 2011-018 ZE - CMO/RMBS		12/01/2021	Paydown		3,616,023	3,616,023	3,233,235	3,477,552		138,471		138,471		3,616,023				67,358	11/16/2040
38378A-D8-1	GNR 2011-162 AL - CMO/RMBS		11/10/2021	MITSUBISHI		1,781,292	1,677,682	1,766,809	1,712,891		(6,276)		(6,276)		1,706,616		74,676	74,676	47,674	12/16/2026
38378C-3K-1	GNR 2012-026 AV - CMO/RMBS		05/20/2021	Paydown		3,540,040	3,540,040	3,725,658	3,545,581		(5,541)		(5,541)		3,540,040				30,399	12/20/2030
38378C-LP-0	GNR 2012-013 KV - CMO/RMBS		05/20/2021	Paydown		6,279,643	6,279,643	6,548,491	6,291,119		(11,476)		(11,476)		6,279,643				52,871	11/20/2030
38378D-DJ-1	GNR 2012-016 VD - CMO/RMBS		12/01/2021	Paydown		392,363	392,363	430,128	399,042		(6,679)		(6,679)		392,363				13,046	09/20/2028
38378D-FB-6	GNR 2012-016 WK - CMO/RMBS		03/22/2021	Paydown		9,390,141	9,390,141	9,569,140	9,383,743		6,398		6,398		9,390,141				36,332	10/20/2026
38378M-XD-2	GNR 2013-067 TV - CMO/RMBS		12/20/2021	Various		2,283,312	2,226,556	2,296,658	2,260,070		(57,434)		(57,434)		2,202,636		80,676	80,676	65,725	02/20/2042
38379E-N3-2	GNR 2014-140 VM - CMO/RMBS		12/01/2021	Various		10,802,739	10,642,375	11,606,840	10,815,194		(125,431)		(125,431)		10,689,763		112,976	112,976	277,728	12/20/2040
38379F-C9-8	GNR 2015-165 DA - CMO/RMBS		11/29/2021	Various		1,118,860	1,104,692	1,150,260	1,130,297		(17,161)		(17,161)		1,113,136		5,724	5,724	25,345	12/20/2042
38379G-MC-8	GNR 2014-142 AV - CMO/RMBS		12/01/2021	Paydown		1,296,014	1,296,014	1,372,155	1,318,394		(22,380)		(22,380)		1,296,014				41,955	07/20/2033
38379P-3Y-1	GNR 2015-087 BL - CMO/RMBS		11/04/2021	Various		1,731,805	1,694,018	1,764,690	1,741,170		(24,679)		(24,679)		1,716,491		15,314	15,314	38,644	05/20/2043
38379P-Q3-4	GNR 2015-084 CP - CMO/RMBS		11/29/2021	CITITGROUP MTGE 3P		6,250,741	5,903,870	6,228,583	6,120,619		(33,902)		(33,902)		6,086,717		164,025	164,025	174,258	03/20/2045
38379V-QW-7	GNR 2016-023 AC - CMO/RMBS		12/08/2021	KEYBANK		1,435,357	1,348,000	1,397,708	1,394,517		(4,899)		(4,899)		1,389,618		45,739	45,739	41,339	02/20/2046
912828-YB-0	UNITED STATES TREASURY		11/09/2021	Various		21,201,257	20,700,000	20,516,532	20,538,447		4,116		4,116		20,542,563		658,695	658,695	206,391	08/15/2029
0599999. Subtotal - Bonds - U.S. Governments						119,317,703	117,808,147	120,226,433	118,683,401		(554,925)		(554,925)		118,128,476		1,189,227	1,189,227	2,082,154	XXX
108151-VU-2	BRIDGEPORT		12/10/2021	Call @ 100.00		325,000	325,000	405,152			(2,315)		(2,315)		402,836		(77,836)	(77,836)		01/15/2030
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						325,000	325,000	405,152			(2,315)		(2,315)		402,836		(77,836)	(77,836)		XXX
31283G-EH-6	FH G00136 - RMBS		12/01/2021	Paydown		1,694	1,694	1,710	1,691		2		2		1,694				57	04/01/2023
31283H-K2-0	FH G01213 - RMBS		12/01/2021	Paydown		1,413	1,413	1,369	1,384		28		28		1,413				47	03/01/2031
31283H-QB-4	FH G01350 - RMBS		12/01/2021	Paydown		9,886	9,886	9,520	9,698		188		188		9,886				313	12/01/2031
31288G-SK-9	FH C77722 - RMBS		12/01/2021	Paydown		29,416	29,416	32,487	29,318		98		98		29,416				797	03/01/2033
3128LX-UH-1	FH G02384 - RMBS		12/01/2021	Paydown		28,477	28,477	28,548	28,523		(46)		(46)		28,477				996	11/01/2036
3128QJ-S3-1	FH 1G1438 - RMBS		12/01/2021	Paydown		1,421	1,421	1,414	1,339		82		82		1,421				23	01/01/2037
312912-AN-8	FHR 1367 K - CMO/RMBS		12/01/2021	Paydown		4,551	4,551	4,460	4,531		20		20		4,551				124	09/15/2022
312915-5A-5	FHR 1522 HZ - CMO/RMBS		12/01/2021	Paydown		9,683	9,683	11,031	9,591		92		92		9,683				330	05/15/2023
31292G-Z6-6	FH C00765 - RMBS		12/01/2021	Paydown		3,511	3,511	3,453	3,473		39		39		3,511				94	05/01/2029
31292G-ZZ-2	FH C00760 - RMBS		12/01/2021	Paydown		1,387	1,387	1,363	1,373		14		14		1,387				50	05/01/2029
31292H-2F-0	FH C01674 - RMBS		12/01/2021	Paydown		37,139	37,139	37,365	37,266		(127)		(127)		37,139				1,053	11/01/2033
31292H-4J-0	FH C01725 - RMBS		12/01/2021	Paydown		35,280	35,280	35,412	35,346		(66)		(66)		35,280				987	12/01/2033
31292H-7H-1	FH C01796 - RMBS		12/01/2021	Paydown		63,189	63,189	63,406	63,322		(133)		(133)		63,189				1,606	03/01/2034
31292H-AK-0	FH C00910 - RMBS		12/01/2021	Paydown		264	264	260	261		3		3		264				12	01/01/2030
31292H-JG-0	FH C01163 - RMBS		12/01/2021	Paydown		4,381	4,381	4,270	4,304		77		77		4,381				139	03/01/2031
31292H-JR-6	FH C01172 - RMBS		12/01/2021	Paydown		2,894	2,894	3,447	2,878		16		16		2,894				108	05/01/2031
31292H-JU-9	FH C01175 - RMBS		12/01/2021	Paydown		2,144	2,144	2,169	2,157		(13)		(13)		2,144				38	05/01/2031
31292H-LQ-5	FH C01235 - RMBS		12/01/2021	Paydown		10,819	10,819	10,622	10,673		147		147		10,819				237	08/01/2031
31292H-MU-5	FH C01271 - RMBS		12/01/2021	Paydown		11,184	11,184	11,281	11,244		(60)		(60)		11,184				296	12/01/2031
31292H-NB-6	FH C01286 - RMBS		12/01/2021	Paydown		12,753	12,753	12,620	12,656		98		98		12,753				385	01/01/2032
31292H-NE-0	FH C01289 - RMBS		12/01/2021	Paydown		29,398	29,398	29,194	29,245		153		153		29,398				770	12/01/2031
31292H-P9-9	FH C01348 - RMBS		12/01/2021	Paydown		60,304	60,304	58,611	59,135		1,169		1,169		60,304				1,499	03/01/2032
31292H-X4-1	FH C01599 - RMBS		12/01/2021	Paydown		60,936	60,936	60,617	60,669		268		268		60,936				1,793	08/01/2033
31292H-X8-2	FH C01603 - RMBS		12/01/2021	Paydown		40,428	40,428	40,276	40,297		131		131		40,428				763	06/01/2033
31292H-YA-6	FH C01605 - RMBS		12/01/2021	Paydown		60,271	60,271	65,664	57,589		2,682		2,682		60,271				1,303	07/01/2033
31292J-BH-2	FH C01840 - RMBS		12/01/2021	Paydown		48,713	48,713	48,287	48,372		342		342		48,713				1,382	05/01/2034
31293V-HK-1	FH C30234 - RMBS		12/01/2021	Paydown		555	556	547	552		4		4		555				20	08/01/2029
31293W-Q5-2	FH C31376 - RMBS		12/01/2021	Paydown		579	579	558	571		8		8		579				22	09/01/2029
31294B-5X-9	FH C35362 - RMBS		12/01/2021	Paydown		2,185	2,185	2,482	2,087		99		99		2,185				56	01/01/2030
31294D-PD-7	FH C36720 - RMBS		12/01/2021	Paydown		7,818	7,818	7,564	7,697		121		121		7,818				459	03/01/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31294F-QB-5	FH C38550 - RMBS		12/01/2021	Paydown		470	470	455	464		6		6		470				19	05/01/2030
31296J-WA-0	FH A10641 - RMBS		12/01/2021	Paydown		31,086	31,086	31,246	31,172		(87)		(87)		31,086				951	06/01/2033
31296L-PK-1	FH A12226 - RMBS		12/01/2021	Paydown		24,297	24,297	24,109	24,165		133		133		24,297				657	08/01/2033
31296P-FL-1	FH A14671 - RMBS		12/01/2021	Paydown		18,642	18,642	18,406	18,487		155		155		18,642				454	10/01/2033
31298H-F9-4	FH C48292 - RMBS		12/01/2021	Paydown		2,602	2,602	2,910	2,575		27		27		2,602				93	03/01/2031
3132HR-FY-1	FH Q14683 - RMBS		12/01/2021	Paydown		1,371,762	1,371,762	1,336,236	1,343,350		28,412		28,412		1,371,762				16,060	01/01/2043
3132L5-A3-7	FH V80026 - RMBS		12/01/2021	Various		2,440,344	2,380,205	2,475,960	2,451,643		(35,400)		(35,400)		2,416,243		24,100	24,100	47,505	04/01/2043
3133T0-J7-0	FHR 1578 K - CMO/RMBS		12/01/2021	Paydown		7,830	7,830	7,873	7,817		14		14		7,830				288	09/15/2023
3133T8-XJ-1	FHR 1941 E - CMO/RMBS		12/01/2021	Paydown		11,126	11,126	10,812	11,030		96		96		11,126				347	02/15/2027
3133TG-U4-9	FHR 2091B ZC - CMO/RMBS		12/01/2021	Paydown		126,613	126,613	123,399	125,295		1,318		1,318		126,613				4,008	11/15/2028
31359B-6U-6	FNR 1993-149 M - CMO/RMBS		12/01/2021	Paydown		7,400	7,400	7,372	7,369		31		31		7,400				265	08/25/2023
31359B-P4-3	FNR 93133 KZ - CMO/RMBS		12/01/2021	Paydown		12,437	12,437	12,276	12,330		107		107		12,437				434	08/25/2023
31359F-DA-3	FNR 1993-202 J - CMO/RMBS		12/01/2021	Paydown		16,343	16,343	16,077	16,245		98		98		16,343				528	11/25/2023
31359U-YS-8	FNR 1998-58 ZB - CMO/RMBS		12/01/2021	Paydown		21,996	21,996	22,391	22,104		(109)		(109)		21,996				690	10/25/2028
31368H-NN-9	FN 190397 - RMBS		12/01/2021	Paydown		1,819,700	1,819,700	1,862,776	1,856,528		(36,828)		(36,828)		1,819,700				44,776	09/01/2039
3136A0-GV-3	FNR 2011-75 DB - CMO/RMBS		12/01/2021	Paydown		4,417,022	4,417,022	3,963,695	4,308,930		108,092		108,092		4,417,022				67,667	08/25/2026
3136A1-CZ-6	FNR 2011-104 B - CMO/RMBS		12/01/2021	Paydown		7,799	7,799	7,592	7,732		67		67		7,799				234	10/25/2026
3136A3-HL-8	FNR 2011-137 CB - CMO/RMBS		12/01/2021	Paydown		3,403,415	3,403,415	3,415,114	3,400,854		2,560		2,560		3,403,415				49,219	01/25/2027
3136A3-Z7-9	FNR 2012-3 KB - CMO/RMBS		11/18/2021	MORGAN STANLEY CO		2,091,211	1,992,000	1,995,113	1,990,468		(656)		(656)		1,989,812		101,399	101,399	57,768	02/25/2027
3136A4-V9-7	FNR 2012-32 DV - CMO/RMBS		12/01/2021	Paydown		17,587	17,587	16,409	17,221		367		367		17,587				440	04/25/2027
3136A7-3C-4	FNR 2012-97 JM - CMO/RMBS		11/30/2021	Credit Suisse First Boston		1,116,609	1,050,000	1,102,500	1,071,320		(3,733)		(3,733)		1,067,587		49,022	49,022	31,500	09/25/2027
3136A7-GM-8	FNR 2012-70 DW - CMO/RMBS		11/10/2021	MS SECURITIES - FID		1,617,616	1,530,000	1,592,634	1,553,277		(4,696)		(4,696)		1,548,581		69,035	69,035	43,478	07/25/2027
3136AB-MY-6	FNR 2012-148 VB - CMO/RMBS		11/18/2021	CITITGROUP MTGE 3P		1,206,062	1,185,000	1,187,222	1,184,339		(1,057)		(1,057)		1,183,282		22,779	22,779	34,365	12/25/2032
3136AC-BL-4	FNR 2013-10 AV - CMO/RMBS		11/12/2021	MITSUBISHI		1,277,148	1,184,000	1,233,580	1,213,489		(3,167)		(3,167)		1,210,322		66,825	66,825	33,941	11/25/2031
3136AC-DD-0	FNR 2013-10 DV - CMO/RMBS		12/08/2021	BK OF NYC/FCSTONE		1,167,678	1,111,000	1,153,010	1,135,163		(4,995)		(4,995)		1,130,168		37,511	37,511	34,071	11/25/2031
3136AD-4Z-9	FNR 2013-50 BV - CMO/RMBS		11/19/2021	CITITGROUP MTGE 3P		1,692,866	1,628,000	1,575,154	1,594,346		3,139		3,139		1,597,485		95,381	95,381	39,683	01/25/2032
3136AE-5F-0	FNR 2013-74 VB - CMO/RMBS		12/01/2021	Paydown		1,442,167	1,442,167	1,333,103	1,402,373		39,794		39,794		1,442,167				42,626	03/25/2038
3136AE-EW-3	FNR 2013-53 VB - CMO/RMBS		12/01/2021	Various		7,476,242	7,432,246	7,129,937	7,329,837		83,662		83,662		7,413,499		62,743	62,743	202,721	12/25/2037
3136AF-AZ-7	FNR 2013-79 VB - CMO/RMBS		12/01/2021	Paydown		6,812,109	6,812,109	6,378,369	6,679,236		132,873		132,873		6,812,109				212,512	01/25/2032
3136AF-EQ-3	FNR 2013-67 VL - CMO/RMBS		12/01/2021	Paydown		3,587,936	3,587,936	3,369,716	3,514,713		73,222		73,222		3,587,936				95,729	04/25/2032
3136AF-T5-3	FNR 2013-83 VN - CMO/RMBS		12/01/2021	Various		3,257,289	3,250,109	3,425,818	3,297,361		(44,524)		(44,524)		3,252,836		4,453	4,453	98,878	07/25/2033
3136AF-XR-0	FNR 2013-87 KZ - CMO/RMBS		11/04/2021	MITSUBISHI		2,125,156	2,020,426	2,106,101	2,095,567		(12,419)		(12,419)		2,083,149		42,008	42,008	55,411	08/25/2043
3136AG-K6-8	FNR 2013-113 VB - CMO/RMBS		04/26/2021	Paydown		2,273,353	2,273,353	2,127,716	2,258,008		15,344		15,344		2,273,353				12,326	01/25/2037
3136AG-MH-2	FNR 2013-108 VB - CMO/RMBS		04/26/2021	Paydown		8,360,451	8,360,451	7,522,120	8,272,709		87,743		87,743		8,360,451				52,110	12/25/2036
3136AG-YP-1	FNR 2013-101 VB - CMO/RMBS		12/08/2021	CANTOR		1,211,528	1,180,000	1,202,863	1,186,987		(3,821)		(3,821)		1,183,166		28,362	28,362	36,187	09/25/2033
3136AH-3K-4	FNR 2014-7 VB - CMO/RMBS		12/01/2021	Paydown		1,341,254	1,341,254	1,356,762	1,344,025		(2,771)		(2,771)		1,341,254				45,690	06/25/2034
3136AH-F6-2	FNR 2013-130 QV - CMO/RMBS		12/01/2021	Paydown		698,533	698,533	696,787	697,015		1,518		1,518		698,533				20,956	10/25/2032
3136AH-ZZ-6	FNR 2013-130 CV - CMO/RMBS		11/19/2021	BK OF AMER - MTGE		998,049	902,000	1,000,515	967,138		(8,668)		(8,668)		958,470		39,579	39,579	35,178	12/25/2032
3136AJ-5Y-8	FNR 2014-27 CV - CMO/RMBS		07/26/2021	Paydown		3,785,000	3,785,000	3,644,245	3,748,793		36,207		36,207		3,785,000				55,443	03/25/2031
3136AJ-6H-4	FNR 2014-27 DY - CMO/RMBS		11/10/2021	KEYBANK		1,477,022	1,420,000	1,430,650	1,423,800		(1,328)		(1,328)		1,422,472		54,550	54,550	33,626	05/25/2029
3136AK-5S-8	FNR 2014-67 VD - CMO/RMBS		12/08/2021	BK OF NYC/FCSTONE		1,420,988	1,388,923	1,429,072	1,405,561		(10,865)		(10,865)		1,394,695		26,292	26,292	42,594	03/25/2037
3136AK-HW-6	FNR 2014-37 BV - CMO/RMBS		12/01/2021	Paydown		1,985,724	1,985,724	1,794,287	1,919,381		66,343		66,343		1,985,724				36,875	11/25/2038
3136AK-T8-6	FNR 2014-55 VP - CMO/RMBS		12/01/2021	Paydown		742,117	742,117	773,193	750,832		(8,716)		(8,716)		742,117				24,398	10/25/2036
3136AK-YF-4	FNR 2014-56 VB - CMO/RMBS		04/26/2021	Paydown		2,135,706	2,135,706	2,156,563	2,132,257		3,449		3,449		2,135,706				10,491	09/25/2034
3136AL-BZ-3	FNR 2014-63 VB - CMO/RMBS		11/18/2021	MORGAN STANLEY CO		3,877,764	3,792,000	3,790,815	3,787,231		(1,684)		(1,684)		3,785,547		92,217	92,217	109,968	12/25/2037
3136AM-6E-4	FNR 2015-24 VB - CMO/RMBS		01/25/2021	Paydown		253,167	253,167	259,733	253,167						253,167				633	06/25/2038
3136AM-VP-1	FNR 2015-6 AC - CMO/RMBS		12/01/2021	Paydown		498,895	498,895	488,449	491,364		7,531		7,531		498,895				5,939	08/25/2034
3136AN-YP-6	FNR 2015-27 GP - CMO/RMBS		11/04/2021	Various		1,502,707	1,478,119	1,520,846	1,502,322		(11,878)		(11,878)		1,490,444		12,263	12,263	27,752	06/25/2043
3136AP-BV-3	FNR 2015-33 VB - CMO/RMBS		05/25/2021	Paydown		5,952,000	5,952,000	5,952,000	5,952,000						5,952,000				45,684	09/25/2035
3136AR-S2-5	FNR 2016-25 VD - CMO/RMBS		11/30/2021	CITITGROUP MTGE 3P		3,214,645	3,029,000	3,262,801	3,179,197		(40,920)		(40,920)		3,138,277		76,367	76,367	106,015	05/25/2036
3136AS-3M-6	FNR 2016-44 VD - CMO/RMBS		12/01/2021	Various		1,170,960	1,131,124	1,212,777	1,180,311		(17,321)		(17,321)		1,162,990		7,970	7,970	27,976	11/25/2027
3136AS-3N-4	FNR 2016-44 DV - CMO/RMBS		11/12/2021	MITSUBISHI		4,359,840	4,096,000	4,372,480	4,289,280		(22,307)		(22,307)		4,266,973		92,867	92,867	117,419	12/25/2034
3136AS-JH-0	FNR 2016-31 TM - CMO/RMBS		11/12/2021	CITITGROUP MTGE 3P		2,264,750	2,132,000	2,195,960	2,176,206		(6,858)		(6,858)		2,169,348		95,402	95,402	61,117	12/25/2045
3136AS-XG-6	FNR 2016-43 GV - CMO/RMBS		11/10/2021	KEYBANK		3,767,805	3,636,000	3,842,798	3,739,461		(45,771)		(45,771)		3,693,691		74,114	74,114	103,323	09/25/2039
3136AT-Q4-9	FNR 2016-68 AL - CMO/RMBS		11/12/2021	CITITGROUP MTGE 3P		2,011,922	1,900,000	1,929,688	1,926,186		(5,184)		(5,184)		1,921,002		90,920	90,920	54,467	10/25/2046
3136AU-DQ-1	FNR 2016-83 PE - CMO/RMBS		12/08/2021	MORGAN STANLEY CO		2,013,358	1,943,000	1,996,736	1,994,153		(3,209)		(3,209)		1,990,944		22,414	22,414	49,654	11/25/2046
3136AV-SE-0	FNR 2017-11 VJ - CMO/RMBS		12/01/2021	Paydown		6,436,030	6,436,030	6,264,067	6,359,405		76,625		76,625		6,436,030				160,820	03/25/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3136AW-Z3-4	FNR 2017-51 DB - CMO/RMBS		12/08/2021	CITITGROUP MTGE 3P		962,480	908,000	998,020	993,309		(7,705)		(7,705)		985,603		(23,123)	(23,123)	27,845	02/25/2047
3136AW-ZD-2	FNR 2017-44 VB - CMO/RMBS		11/18/2021	CITITGROUP MTGE 3P		2,643,794	2,503,000	2,604,684	2,561,320		(18,497)		(18,497)		2,542,823		100,971	100,971	84,685	10/25/2037
3136AX-G8-2	FNR 2017-71 KL - CMO/RMBS		11/18/2021	BK OF NYC/FCSTONE		2,314,292	2,196,000	2,197,029	2,195,739		(719)		(719)		2,195,020		119,272	119,272	63,684	04/25/2046
3136B1-VE-1	FNR 2018-25 P - CMO/RMBS		12/01/2021	Paydown		912,925	912,925	914,494	913,492		(567)		(567)		912,925				19,117	03/25/2046
3136B5-GX-7	FNR 2019-35 KA - CMO/RMBS		11/29/2021	Various		1,382,617	1,352,447	1,420,492	1,413,040		(20,508)		(20,508)		1,392,532		(9,915)	(9,915)	36,014	05/25/2047
3136B7-2T-7	FNR 2019-79 CZ - CMO/RMBS		12/01/2021	Various		4,319,693	4,173,108	4,460,768	4,430,743		(72,146)		(72,146)		4,358,597		(38,904)	(38,904)	120,126	01/25/2050
3136B7-L5-8	FNR 2019-77 LZ - CMO/RMBS		11/12/2021	MORGAN STANLEY CO		2,503,625	2,414,769	2,583,313	2,562,003		(39,893)		(39,893)		2,522,111		(18,485)	(18,485)	68,238	01/25/2050
3136B8-3G-2	FNR 2020-18 VD - CMO/RMBS		11/29/2021	Various		3,309,902	3,276,137	3,425,355	3,383,894		(61,752)		(61,752)		3,322,142		(12,240)	(12,240)	78,977	08/25/2031
3136B9-X5-1	FNR 2020-41 EL - CMO/RMBS		11/30/2021	MORGAN STANLEY CO		7,002,849	7,048,000	7,303,490	7,303,009		(44,668)		(44,668)		7,258,341		(255,493)	(255,493)	140,960	06/25/2050
3136BB-AK-8	FNR 2020-49 VL - CMO/RMBS		11/30/2021	Credit Suisse First Boston		2,932,848	2,910,000	2,998,437	2,995,649		(18,239)		(18,239)		2,977,409		(44,561)	(44,561)	58,200	07/25/2040
3136BD-AY-4	FNR 2020-88 KM - CMO/RMBS		12/08/2021	CANTOR		5,742,285	5,798,000	5,990,059	5,988,354		(24,901)		(24,901)		5,963,453		(221,168)	(221,168)	118,537	03/25/2050
3136BH-UQ-0	FNR 2021-033 AV - CMO/RMBS		12/01/2021	Paydown		46,901	46,901	48,259			(1,358)		(1,358)		46,901				392	03/25/2048
31371H-VM-7	FN 252720 - RMBS		12/01/2021	Paydown		24,401	24,401	24,031	24,170		231		231		24,401				974	08/01/2029
31371J-B2-9	FN 253057 - RMBS		12/01/2021	Paydown		746	746	749	745		1		1		746				33	12/01/2029
31371J-BZ-6	FN 253056 - RMBS		12/01/2021	Paydown		18,905	18,905	18,616	18,751		154		154		18,905				1,114	12/01/2029
31371K-4H-1	FN 254724 - RMBS		12/01/2021	Paydown		88,471	88,471	88,490	88,350		121		121		88,471				1,968	04/01/2033
31371K-6B-2	FN 254766 - RMBS		12/01/2021	Paydown		30,761	30,761	34,142	30,613		148		148		30,761				804	06/01/2033
31371K-ML-2	FN 254263 - RMBS		12/01/2021	Paydown		11,057	11,057	11,460	11,010		47		47		11,057				378	04/01/2032
31371K-UA-7	FN 254477 - RMBS		12/01/2021	Paydown		32,962	32,962	33,148	33,038		(76)		(76)		32,962				1,016	10/01/2032
31371K-VF-5	FN 254514 - RMBS		12/01/2021	Paydown		28,028	28,028	28,238	28,140		(112)		(112)		28,028				757	11/01/2032
31371K-XW-6	FN 254593 - RMBS		12/01/2021	Paydown		4,467	4,467	4,457	4,455		13		13		4,467				126	01/01/2033
31371L-DH-9	FN 254904 - RMBS		12/01/2021	Paydown		10,329	10,329	10,264	10,272		56		56		10,329				303	10/01/2033
31371N-QZ-1	FN 257072 - RMBS		12/01/2021	Paydown		3,743	3,743	3,791	3,784		(40)		(40)		3,743				138	02/01/2038
31377T-VP-8	FN 386822 - CMBS/RMBS		12/01/2021	Paydown		135,314	135,314	139,881	139,720		(4,406)		(4,406)		135,314				2,975	02/01/2024
3137A2-Q3-8	FHR 3760 CB - CMO/RMBS		12/01/2021	Paydown		2,594,599	2,594,599	2,299,768	2,533,519		61,081		61,081		2,594,599				48,235	11/15/2025
3137A3-SP-5	FHR 3773 AM - CMO/RMBS		12/01/2021	Paydown		1,316,130	1,316,130	1,194,182	1,290,578		25,552		25,552		1,316,130				24,976	12/15/2025
3137A3-XS-3	FHR 3769 KB - CMO/RMBS		12/01/2021	Paydown		1,729,585	1,729,585	1,590,070	1,697,718		31,867		31,867		1,729,585				30,658	12/15/2025
3137A4-Q9-1	FHR 3780 CL - CMO/RMBS		12/01/2021	Paydown		349,263	349,263	379,060	356,856		(7,592)		(7,592)		349,263				8,964	12/15/2025
3137A5-TT-1	FHR 3786 LB - CMO/RMBS		12/01/2021	Paydown		4,983,030	4,983,031	4,323,909	4,844,800		138,230		138,230		4,983,030				74,732	01/15/2026
3137A5-VR-2	FHR 3786 TB - CMO/RMBS		12/01/2021	Paydown		199,917	199,917	178,316	195,351		4,565		4,565		199,917				3,531	01/15/2026
3137A8-E7-9	FHR 3823 HJ - CMO/RMBS		12/01/2021	Paydown		2,632,410	2,632,410	2,300,685	2,556,098		76,312		76,312		2,632,410				43,965	03/15/2026
3137AE-A3-9	FHR 3904 QB - CMO/RMBS		12/01/2021	Paydown		1,441,139	1,441,139	1,526,256	1,456,976		(15,837)		(15,837)		1,441,139				25,618	08/15/2026
3137AF-ZL-9	FHR 3949 JM - CMO/RMBS		12/01/2021	Paydown		670,883	670,883	665,484	669,079		1,804		1,804		670,883				12,091	10/15/2026
3137AG-GB-0	FHR 3939 UB - CMO/RMBS		12/01/2021	Paydown		1,948,144	1,948,144	1,894,611	1,934,660		13,484		13,484		1,948,144				29,395	10/15/2026
3137AG-GN-4	FHR 3939 WY - CMO/RMBS		12/01/2021	Paydown		2,694,298	2,694,298	2,616,837	2,674,486		19,812		19,812		2,694,298				40,585	10/15/2026
3137AG-TJ-9	FHR 3935 WB - CMO/RMBS		12/01/2021	Paydown		1,932,683	1,932,683	1,874,174	1,918,326		14,357		14,357		1,932,683				29,161	10/15/2026
3137AH-JX-7	FHR 3964 QY - CMO/RMBS		12/01/2021	Various		2,490,717	2,444,582	2,471,606	2,448,261		(2,209)		(2,209)		2,446,052		44,665	44,665	53,641	11/15/2026
3137AH-KQ-0	FHR 3959 DB - CMO/RMBS		12/01/2021	Paydown		1,145,313	1,145,313	1,133,860	1,141,723		3,591		3,591		1,145,313				17,069	11/15/2026
3137AH-NK-0	FHR 3953 EW - CMO/RMBS		12/01/2021	Various		7,060,361	6,877,556	6,980,719	6,894,284		(7,149)		(7,149)		6,887,135		173,227	173,227	166,291	11/15/2026
3137AH-WT-1	FHR 3952 DG - CMO/RMBS		12/01/2021	Paydown		495,517	495,517	493,401	494,549		968		968		495,517				12,052	11/15/2026
3137AH-WW-4	FHR 3952 DL - CMO/RMBS		12/01/2021	Paydown		1,526,283	1,526,283	1,512,928	1,521,866		4,417		4,417		1,526,283				29,396	11/15/2026
3137AJ-AL-8	FHR 3955 WB - CMO/RMBS		12/01/2021	Paydown		6,044,082	6,044,082	6,126,241	6,057,385		(13,303)		(13,303)		6,044,082				116,407	11/15/2026
3137AJ-V7-6	FHR 3968 G - CMO/RMBS		12/01/2021	Paydown		1,567,294	1,567,294	1,593,865	1,572,410		(5,116)		(5,116)		1,567,294				33,595	12/15/2026
3137AK-3P-4	FHR 3974 LM - CMO/RMBS		12/01/2021	Paydown		373,332	373,332	377,795	374,300		(968)		(968)		373,332				10,631	12/15/2026
3137AK-6F-3	FHR 3970 HB - CMO/RMBS		12/01/2021	Paydown		1,253,849	1,253,849	1,260,510	1,254,504		(655)		(655)		1,253,849				33,032	12/15/2026
3137AL-6K-0	FHR 3990 UY - CMO/RMBS		12/01/2021	Paydown		2,259,603	2,259,603	2,180,019	2,237,741		21,862		21,862		2,259,603				44,147	01/15/2027
3137AL-BC-2	FHR 4005 EL - CMO/RMBS		12/01/2021	Paydown		1,137,884	1,137,884	1,131,039	1,135,171		2,713		2,713		1,137,884				25,885	02/15/2027
3137AM-EV-5	FHR 4022 B - CMO/RMBS		12/01/2021	Various		2,723,784	2,638,718	2,736,846	2,663,451		(11,060)		(11,060)		2,652,391		71,392	71,392	79,006	03/15/2027
3137AM-GS-0	FHR 4014 EL - CMO/RMBS		12/01/2021	Various		1,832,567	1,779,211	1,790,609	1,780,852		(1,215)		(1,215)		1,779,638		52,930	52,930	50,269	03/15/2027
3137AN-5M-3	FHR 4016 BA - CMO/RMBS		12/01/2021	Paydown		1,777,514	1,777,514	1,804,454	1,782,143		(4,630)		(4,630)		1,777,514				27,817	03/15/2027
3137AN-DK-8	FHR 4015 MY - CMO/RMBS		11/12/2021	CITITGROUP MTGE 3P		3,205,781	3,000,000	3,223,867	3,159,882		(27,433)		(27,433)		3,132,449		73,332	73,332	100,333	03/15/2042
3137AQ-EG-9	FHR 4056 CY - CMO/RMBS		11/02/2021	MITSUBISHI		4,033,693	3,958,998	3,572,996	3,803,479		29,331		29,331		3,832,811		200,883	200,883	64,086	05/15/2027
3137AR-7G-5	FHR 4060 QB - CMO/RMBS		12/08/2021	BK OF NYC/FCSTONE		676,381	650,000	687,477	661,940		(3,076)		(3,076)		658,864		17,517	17,517	19,933	06/15/2027
3137AR-HT-6	FHR 4057 GL - CMO/RMBS		11/30/2021	KEYBANK		1,208,735	1,190,139	1,076,332	1,144,481		8,708		8,708		1,153,189		55,546	55,546	20,827	06/15/2027
3137AR-HV-1	FHR 4057 GY - CMO/RMBS		11/02/2021	MITSUBISHI		2,100,207	2,061,000	1,863,917	1,983,393		13,524		13,524		1,996,916		103,291	103,291	33,362	06/15/2027
3137AR-KY-1	FHR 4057 UY - CMO/RMBS		11/02/2021	MITSUBISHI		1,260,274	1,181,319	1,248,507	1,208,740		(4,963)		(4,963)		1,203,777		56,497	56,497	32,782	06/15/2027
3137AR-LW-4	FHR 4057 YQ - CMO/RMBS		11/02/2021	MITSUBISHI		1,499,214	1,473,090	1,332,226	1,416,356		9,471		9,471		1,425,827		73,387	73,387	23,846	06/15/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137AR-MV-5	FHR 4068 EP - CMO/RMBS		11/19/2021	BK OF AMER - MTGE		2,673,438	2,500,000	2,675,098	2,614,246		(20,342)		(20,342)		2,593,904		79,534	79,534	85,313	06/15/2042
3137B3-N2-0	FHR 4223 VB - CMO/RMBS		12/01/2021	Paydown		1,988,286	1,988,286	2,067,817	2,012,068		(23,782)		(23,782)		1,988,286				76,140	06/15/2032
3137B4-CY-0	FHR 4238 GV - CMO/RMBS		10/15/2021	Paydown		9,381,000	9,381,000	8,428,242	9,134,109		246,891		246,891		9,381,000				192,320	05/15/2032
3137B5-R9-6	FHR 4265 GL - CMO/RMBS		12/08/2021	CITITGROUP MTGE 3P		1,052,344	1,000,000	1,039,414	1,034,449		(2,839)		(2,839)		1,031,610		20,734	20,734	30,667	04/15/2042
3137B6-FT-3	FHR 4284 EV - CMO/RMBS		12/01/2021	Paydown		709,186	709,186	641,979	683,192		25,994		25,994		709,186				21,276	05/15/2032
3137B8-7L-5	FHR 4305 NV - CMO/RMBS		12/01/2021	Paydown		4,791,284	4,791,284	4,440,922	4,691,313		99,971		99,971		4,791,284				117,972	01/15/2034
3137BC-W7-9	FHR 4373 GN - CMO/RMBS		12/01/2021	Paydown		654,751	654,751	674,112	665,770		(11,019)		(11,019)		654,751				13,475	08/15/2044
3137BD-3U-8	FHR 4379 VB - CMO/RMBS		04/15/2021	Paydown		3,720,362	3,720,362	3,802,471	3,722,431		(2,069)		(2,069)		3,720,362				26,059	08/15/2039
3137BD-BG-0	FHR 4377 VB - CMO/RMBS		12/01/2021	Paydown		594,507	594,507	600,081	596,024		(1,516)		(1,516)		594,507				17,088	11/15/2034
3137BD-J7-2	FHR 4384 DW - CMO/RMBS		12/01/2021	Paydown		1,971,305	1,971,305	1,963,913	1,967,519		3,786		3,786		1,971,305				46,477	03/15/2037
3137BF-4P-3	FHR 4410 HV - CMO/RMBS		01/15/2021	Paydown		1,191,629	1,191,629	1,239,294	1,191,558		71		71		1,191,629				3,476	09/15/2034
3137BF-FU-0	FHR 4420 VE - CMO/RMBS		11/10/2021	Various		3,824,655	3,673,000	3,795,816	3,738,080		(21,423)		(21,423)		3,716,657		107,998	107,998	104,374	06/15/2037
3137BF-GS-4	FHR 4421 AC - CMO/RMBS		11/12/2021	CREDIT SUISSE AG NEW YORK BRANCH		2,815,538	2,610,000	2,799,735	2,702,549		(18,966)		(18,966)		2,683,583		131,954	131,954	87,290	12/15/2029
3137BG-SK-6	FHR 4455 EM - CMO/RMBS		11/12/2021	CITITGROUP MTGE 3P		2,416,169	2,280,077	2,412,606	2,359,617		(20,868)		(20,868)		2,338,749		77,420	77,420	65,362	03/15/2035
3137BL-C6-3	FHR 4513 AV - CMO/RMBS		11/18/2021	CITITGROUP MTGE 3P		2,402,994	2,299,000	2,385,572	2,334,510		(14,726)		(14,726)		2,319,784		83,210	83,210	77,783	08/15/2035
3137BM-FT-8	FHR 4533 VE - CMO/RMBS		11/18/2021	BK OF NYC/FCSTONE		2,079,219	2,000,000	2,011,250	2,004,697		(2,985)		(2,985)		2,001,712		77,507	77,507	58,000	06/15/2028
3137BM-GY-6	FHR 4535 HV - CMO/RMBS		12/08/2021	BK OF NYC/FCSTONE		1,295,487	1,260,000	1,304,051	1,280,535		(10,887)		(10,887)		1,269,648		25,839	25,839	38,640	02/15/2039
3137BN-PN-8	FHR 4566 PB - CMO/RMBS		11/19/2021	BK OF NYC/FCSTONE		3,651,077	3,364,200	3,674,469	3,660,931		(16,949)		(16,949)		3,643,982		7,095	7,095	98,403	04/15/2046
3137BP-5Q-8	FHR 4569 VH - CMO/RMBS		12/01/2021	Various		5,747,679	5,526,246	5,946,758	5,725,463		(84,553)		(84,553)		5,640,910		106,768	106,768	180,792	09/15/2041
3137BR-6R-1	FHR 4608 GV - CMO/RMBS		12/01/2021	Paydown		1,243,338	1,243,338	1,301,037	1,266,676		(23,338)		(23,338)		1,243,338				35,975	10/15/2039
3137BR-S2-2	FHR 4612 HZ - CMO/RMBS		11/30/2021	MORGAN STANLEY CO		5,206,523	5,097,016	5,544,543	5,524,258		(82,050)		(82,050)		5,442,209		(235,686)	(235,686)	115,360	08/15/2046
3137BR-U9-4	FHR 4614 HB - CMO/RMBS		11/30/2021	CITITGROUP MTGE 3P		4,914,638	4,742,000	4,828,875	4,824,586		(5,190)		(5,190)		4,819,396		95,242	95,242	118,550	09/15/2046
3137BR-YP-4	FHR 4615 GW - CMO/RMBS		12/01/2021	Paydown		1,413,211	1,413,211	1,402,832	1,408,485		4,726		4,726		1,413,211				28,711	04/15/2041
3137BS-2P-7	FHR 4616 DC - CMO/RMBS		11/30/2021	Credit Suisse First Boston		2,035,700	1,999,000	1,996,501	1,996,785		161		161		1,996,946		38,754	38,754	49,975	04/15/2041
3137BS-4L-4	FHR 4616 VD - CMO/RMBS		12/01/2021	Various		6,440,841	6,381,310	6,399,060	6,386,308		(6,031)		(6,031)		6,380,277		60,564	60,564	147,752	04/15/2041
3137BS-FF-5	FHR 4622 VB - CMO/RMBS		12/01/2021	Paydown		329,698	329,698	339,486	333,864		(4,166)		(4,166)		329,698				9,797	12/15/2039
3137BS-UH-4	FHR 4628 BV - CMO/RMBS		12/01/2021	Paydown		906,638	906,638	894,171	900,548		6,090		6,090		906,638				26,448	01/15/2040
3137BT-4F-5	FHR 4633 VB - CMO/RMBS		12/01/2021	Paydown		2,674,665	2,674,665	2,580,634	2,634,880		39,785		39,785		2,674,665				68,398	02/15/2037
3137BV-HA-7	FHR 4662 VB - CMO/RMBS		11/10/2021	MITSUBISHI		3,378,537	3,267,000	3,391,554	3,332,486		(34,914)		(34,914)		3,297,572		80,965	80,965	108,310	08/15/2035
3137BX-BC-5	FHR 4679 VH - CMO/RMBS		11/30/2021	BK OF NYC/FCSTONE		2,050,859	2,000,000	2,097,188	2,057,932		(34,734)		(34,734)		2,023,198		27,661	27,661	80,000	10/15/2035
3137F3-KT-0	FHR 4763 DW - CMO/RMBS		10/15/2021	Paydown		4,458,000	4,458,000	4,472,628	4,457,740		260		260		4,458,000				100,832	07/15/2044
3137F4-3N-0	FHR 4781 LV - CMO/RMBS		12/01/2021	Various		2,807,239	2,788,888	2,873,862	2,832,312		(38,059)		(38,059)		2,794,254		12,986	12,986	101,726	09/15/2045
3137F5-BD-0	FHR 4792 VB - CMO/RMBS		09/15/2021	Paydown		4,056,000	4,056,000	4,095,768	4,058,969		(2,969)		(2,969)		4,056,000				66,793	08/15/2038
3137F5-MH-9	FHR 4794 VB - CMO/RMBS		08/16/2021	Paydown		7,781,000	7,781,000	7,944,523	7,800,836		(19,836)		(19,836)		7,781,000				111,688	05/15/2038
3137F7-J2-2	FHR 5057 DM - CMBS/CMO/RMBS		11/30/2021	MITSUBISHI		4,642,882	4,636,000	4,791,922	4,790,509		(22,446)		(22,446)		4,768,064		(125,182)	(125,182)	92,720	03/25/2050
3137F7-J3-0	FHR 5057 DN - CMBS/CMO/RMBS		11/29/2021	CITITGROUP MTGE 3P		13,517,957	13,619,000	14,127,585	14,126,075		(71,423)		(71,423)		14,054,651		(536,694)	(536,694)	266,983	03/25/2050
3137F7-KX-2	FHR 5057 KW - CMBS/CMO/RMBS		11/30/2021	Various		6,763,996	6,764,000	6,990,964	6,988,782		(33,363)		(33,363)		6,955,419		(191,423)	(191,423)	134,797	03/25/2048
3137FB-ME-3	FHR 4729 NV - CMO/RMBS		12/15/2021	Paydown		8,295,764	8,295,764	8,547,229	8,368,402		(72,638)		(72,638)		8,295,764				205,203	02/15/2038
3137FC-BP-8	FHR 4741 GY - CMO/RMBS		11/19/2021	BK OF NYC/FCSTONE		2,644,238	2,500,000	2,723,047	2,713,069		(25,367)		(25,367)		2,687,702		(43,463)	(43,463)	73,125	12/15/2047
3137FC-EF-7	FHR 4740 NV - CMO/RMBS		12/01/2021	Various		3,030,944	2,989,916	3,075,409	3,030,544		(30,774)		(30,774)		2,999,770		31,173	31,173	101,473	10/15/2040
3137FC-SQ-8	FHR 4749 GV - CMO/RMBS		11/18/2021	BK OF NYC/FCSTONE		1,394,052	1,357,000	1,389,229	1,373,295		(9,371)		(9,371)		1,363,924		30,129	30,129	45,912	04/15/2038
3137FD-5Y-4	FHR 4748 TW - CMO/RMBS		12/01/2021	Paydown		1,058,327	1,058,327	1,071,887	1,064,245		(5,918)		(5,918)		1,058,327				27,599	09/15/2044
3137FE-P7-9	FHR 4765 BE - CMO/RMBS		11/10/2021	MITSUBISHI		3,059,109	2,957,000	3,193,560	3,155,441		(72,512)		(72,512)		3,082,929		(23,820)	(23,820)	84,028	04/15/2045
3137FE-VH-0	FHR 4800 TV - CMO/RMBS		08/16/2021	Paydown		6,579,000	6,579,000	6,675,629	6,588,697		(9,697)		(9,697)		6,579,000				97,283	05/15/2039
3137FG-PN-9	FHR 4809 VH - CMO/RMBS		12/01/2021	Paydown		1,041,390	1,041,390	1,052,455	1,046,127		(4,737)		(4,737)		1,041,390				37,405	10/15/2038
3137FP-P3-3	FHR 4926 TY - CMO/RMBS		11/12/2021	Wells Fargo		4,008,052	3,789,000	3,989,551	3,940,345		(22,516)		(22,516)		3,917,829		90,222	90,222	108,618	10/25/2034
3137FQ-E4-1	FHR 4932 WY - CMO/RMBS		12/01/2021	Various		4,907,981	4,799,559	4,999,041	4,946,371		(88,189)		(88,189)		4,858,181		49,800	49,800	132,601	10/25/2039
3137FQ-UX-9	FHR 4941 UD - CMO/RMBS		11/02/2021	BK OF AMER - MTGE		4,124,008	3,937,000	4,088,944	4,061,260		(35,167)		(35,167)		4,026,093		97,914	97,914	109,252	11/25/2039
3137FR-5E-7	FHR 4949 CL - CMO/RMBS		11/02/2021	KEYBANK		7,859,066	7,446,043	7,918,110	7,893,214		(109,041)		(109,041)		7,784,172		74,893	74,893	188,013	01/25/2040
3137FR-5R-8	FHR 4949 EY - CMO/RMBS		11/04/2021	BK OF AMER - MTGE		10,439,063	10,000,000	10,536,719	10,500,679		(188,238)		(188,238)		10,312,441		126,622	126,622	253,333	02/25/2040
3137FR-GD-7	FHR 4960 GM - CMO/RMBS		11/30/2021	MITSUBISHI		6,378,750	6,000,000	6,392,813	6,375,297		(86,188)		(86,188)		6,289,109		89,641	89,641	180,000	03/25/2040
3137FR-Q4-6	FHR 4957 CW - CMO/RMBS		11/12/2021	KEYBANK		4,498,630	4,279,633	4,513,015	4,501,374		(65,760)		(65,760)		4,435,614		63,016	63,016	122,683	02/25/2040
3137FR-WZ-0	FHR 4965-G TW - CMO/RMBS		11/30/2021	MITSUBISHI		2,341,016	2,307,663	2,249,250	2,253,201		15,394		15,394		2,268,595		72,421	72,421	46,153	04/25/2035
3137FR-X2-2	FHR 4965-F TY - CMO/RMBS		11/18/2021	CITITGROUP MTGE 3P		1,994,766	2,000,000	2,000,000	2,000,000						2,000,000		(5,234)	(5,234)	39,111	04/25/2035
3137FX-CJ-5	FHR 5022 AB - CMO/RMBS		12/08/2021	MORGAN STANLEY CO		1,607,282	1,635,000	1,698,101	1,697,297		(7,526)		(7,526)		1,689,771		(82,490)	(82,490)	33,427	10/25/2050
3137GA-TA-5	FHR 3742 EM - CMO/RMBS		12/01/2021	Paydown		713,594	713,594	687,503	706,871		6,723		6,723		713,594				11,818	10/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31382F-4Y-2	FN 481539 - RMBS		12/01/2021	Paydown		5,466	5,466	5,318	5,383		83		83		5,466				181	01/01/2029
31383K-C3-9	FN 505090 - RMBS		12/01/2021	Paydown		26,997	26,997	27,216	26,955		42		42		26,997				1,060	10/01/2027
31385X-F8-5	FN 555591 - RMBS		12/01/2021	Paydown		7,863	7,863	7,814	7,820		44		44		7,863				223	07/01/2033
31386T-FM-2	FN 572672 - RMBS		12/01/2021	Paydown		2,865	2,865	2,770	2,801		64		64		2,865				88	04/01/2031
31387C-LV-1	FN 580040 - RMBS		12/01/2021	Paydown		3,424	3,424	3,340	3,364		60		60		3,424				115	06/01/2031
31389A-YB-3	FN 620006 - RMBS		12/01/2021	Paydown		17,322	17,322	19,741	17,067		255		255		17,322				351	01/01/2032
31389A-YC-1	FN 620007 - RMBS		12/01/2021	Paydown		540	539	610	529		11		11		540				18	01/01/2032
3138A4-F3-4	FN AH2885 - RMBS		12/01/2021	Paydown		102,843	102,843	107,444	101,602		1,240		1,240		102,843				1,394	02/01/2026
3138LS-KK-5	FN AQ2097 - RMBS		12/01/2021	Paydown		1,238,962	1,238,962	1,243,221	1,241,848		(2,886)		(2,886)		1,238,962				19,008	05/01/2042
3138NY-4L-6	FN AR2626 - RMBS		12/01/2021	Various		2,401,886	2,345,003	2,296,729	2,304,159		11,907		11,907		2,316,066		85,821	85,821	48,670	02/01/2043
31390M-JS-4	FN 650173 - RMBS		12/01/2021	Paydown		11,251	11,251	11,225	11,223		28		28		11,251				309	11/01/2032
31392D-6B-3	FNR 0254B PG - CMO/RMBS		12/01/2021	Paydown		45,485	45,485	49,949	45,337		148		148		45,485				1,383	09/25/2022
31392E-3V-0	FNR 0271A PZ - CMO/RMBS		12/01/2021	Paydown		110,432	110,432	103,654	107,304		3,128		3,128		110,432				3,502	11/25/2032
31393C-5M-1	FNR 2003-66 MZ - CMO/RMBS		12/01/2021	Paydown		438,228	438,228	411,747	432,642		5,586		5,586		438,228				11,170	07/25/2023
31393C-SZ-7	FNR 0345B Z - CMO/RMBS		12/01/2021	Paydown		25,131	25,131	24,199	24,753		378		378		25,131				681	06/25/2033
31393E-6H-7	FNW 2003-W14 1A8 - CMO/RMBS		12/01/2021	Paydown		123,857	123,857	123,818	123,665		192		192		123,857				3,959	09/25/2043
31393F-5C-6	FHR 2522E PG - CMO/RMBS		12/01/2021	Paydown		22,801	22,801	24,676	22,739		63		63		22,801				631	11/15/2022
31393M-J3-6	FHR 2585F KZ - CMO/RMBS		12/01/2021	Paydown		422,308	422,308	417,481	421,166		1,142		1,142		422,308				11,978	03/15/2023
31393Q-Z4-7	FHR 2611E MZ - CMO/RMBS		12/01/2021	Paydown		6,364	6,284	6,320	6,284		81		81		6,364				138	05/15/2033
31393U-N2-5	FNR 2004-7 Z - CMO/RMBS		12/01/2021	Paydown		910,837	910,837	883,499	893,390		17,447		17,447		910,837				26,129	02/25/2034
31393V-JG-7	FHR 2626G TB - CMO/RMBS		12/01/2021	Paydown		22,345	22,345	22,429	22,347		(2)		(2)		22,345				556	06/15/2033
31393W-SV-2	FHR 2645B NZ - CMO/RMBS		12/01/2021	Paydown		69,799	69,799	66,664	68,406		1,393		1,393		69,799				1,788	07/15/2033
31393X-ZU-4	FNR 2004-17 DZ - CMO/RMBS		12/01/2021	Paydown		172,982	172,982	166,622	169,656		3,326		3,326		172,982				4,878	04/25/2034
31393Y-ZS-7	FNR 2004-44 LT - CMO/RMBS		12/01/2021	Paydown		180,026	180,025	193,640	176,292		3,734		3,734		180,026				4,082	06/25/2024
31394K-D3-5	FHR 2690 VZ - CMO/RMBS		12/01/2021	Paydown		222,045	222,045	211,259	213,831		8,214		8,214		222,045				6,025	10/15/2033
31394M-KN-9	FHR 2714 LZ - CMO/RMBS		12/01/2021	Paydown		397,408	397,408	443,261	389,646		7,761		7,761		397,408				10,393	12/15/2033
31394N-2S-6	FHR 2717 LH - CMO/RMBS		12/01/2021	Paydown		56,219	56,219	62,656	55,528		691		691		56,219				1,661	12/15/2033
31394P-VH-3	FHR 2743 MZ - CMO/RMBS		12/01/2021	Paydown		1,068,942	1,068,942	1,021,815	1,031,121		37,821		37,821		1,068,942				26,237	02/15/2034
31395A-V4-4	FHR 2812 OG - CMO/RMBS		12/01/2021	Paydown		964,085	964,085	1,416,706	931,370		32,716		32,716		964,085				24,790	06/15/2034
31397Q-NE-4	FNR 2011-9 HB - CMO/RMBS		12/01/2021	Paydown		1,374,254	1,374,255	1,374,987	1,347,175		27,080		27,080		1,374,254				23,596	02/25/2026
31397S-2Z-6	FNR 2011-45 TY - CMO/RMBS		12/01/2021	Paydown		3,265,366	3,265,366	2,954,009	3,194,261		71,105		71,105		3,265,366				43,428	05/25/2026
31397S-3E-2	FNR 2011-45 NY - CMO/RMBS		12/01/2021	Paydown		2,246,636	2,246,636	2,019,339	2,194,191		52,445		52,445		2,246,636				34,321	05/25/2026
31397S-C5-1	FNR 2011-36 DB - CMO/RMBS		12/01/2021	Paydown		1,595,090	1,595,090	1,441,750	1,557,522		37,568		37,568		1,595,090				24,547	05/25/2026
31397S-EV-2	FNR 2011-26 DB - CMO/RMBS		12/01/2021	Paydown		2,848,302	2,848,302	2,469,121	2,757,310		90,992		90,992		2,848,302				41,927	04/25/2026
31397S-EZ-3	FNR 2011-26 EH - CMO/RMBS		12/01/2021	Paydown		1,505,548	1,505,548	1,286,773	1,453,404		52,143		52,143		1,505,548				33,790	04/25/2026
31397S-FQ-2	FNR 2011-27 DB - CMO/RMBS		12/01/2021	Paydown		1,476,264	1,476,264	1,332,188	1,442,675		33,589		33,589		1,476,264				23,382	04/25/2026
31397S-YG-3	FNR 2011-44 EB - CMO/RMBS		12/01/2021	Paydown		192,305	192,305	193,747	192,311		(7)		(7)		192,305				2,920	05/25/2026
31397S-YW-8	FNR 2011-42 B - CMO/RMBS		12/01/2021	Paydown		1,730,852	1,730,852	1,722,739	1,726,304		4,549		4,549		1,730,852				26,075	05/25/2026
31397U-6T-1	FNR 2011-62 NB - CMO/RMBS		12/01/2021	Paydown		2,130,915	2,130,915	2,189,515	2,137,484		(6,569)		(6,569)		2,130,915				39,660	07/25/2026
31397U-FK-0	FNR 2011-48 EB - CMO/RMBS		12/01/2021	Paydown		1,867,656	1,867,656	1,698,107	1,825,030		42,625		42,625		1,867,656				28,869	06/25/2026
31397U-XP-9	FNR 2011-61 B - CMO/RMBS		12/01/2021	Paydown		2,379,873	2,379,873	2,174,702	2,328,131		51,742		51,742		2,379,873				35,644	07/25/2026
31398E-5C-4	FHR 3541 MB - CMO/RMBS		12/01/2021	Paydown		2,021,669	2,021,669	2,112,013	2,032,843		(11,174)		(11,174)		2,021,669				41,197	06/15/2024
31401E-WG-0	FN 706347 - RMBS		12/01/2021	Paydown		10,055	10,055	10,177	10,000		55		55		10,055				276	05/01/2033
31403D-V6-3	FN 745937 - RMBS		12/01/2021	Paydown		85,705	85,705	84,821	84,888		817		817		85,705				2,691	09/01/2036
31403F-QX-5	FN 747570 - RMBS		12/01/2021	Paydown		24,243	24,243	24,587	24,443		(201)		(201)		24,243				779	11/01/2033
31407J-HG-0	FN 831931 - RMBS		12/01/2021	Paydown		5,048	5,048	4,992	4,996		52		52		5,048				154	12/01/2036
3140X8-CR-6	FN FM4579 - RMBS		12/01/2021	Paydown		224,942	224,942	233,448			(8,506)		(8,506)		224,942				1,804	10/01/2050
3140XB-DN-7	FN FM7308 - RMBS		12/01/2021	Paydown		542,758	542,758	563,790			(21,032)		(21,032)		542,758				4,145	02/01/2051
31410V-3X-6	FN 899114 - RMBS		12/01/2021	Paydown		43,096	43,096	41,554	41,670		1,426		1,426		43,096				1,162	04/01/2037
31411J-3J-3	FN 909901 - RMBS		12/01/2021	Paydown		66,535	66,535	72,263	71,534		(4,999)		(4,999)		66,535				2,347	03/01/2037
31412L-UB-4	FN 928578 - RMBS		12/01/2021	Paydown		10,634	10,634	10,679	10,651		(17)		(17)		10,634				361	07/01/2037
31412Q-BN-8	FN 931645 - RMBS		12/01/2021	Paydown		74,947	74,947	76,622	76,441		(1,494)		(1,494)		74,947				2,735	07/01/2039
31412Q-HW-2	FN 931845 - RMBS		12/01/2021	Paydown		157,091	157,091	161,264	160,731		(3,639)		(3,639)		157,091				3,763	08/01/2039
31412T-5U-3	FN 934759 - RMBS		12/01/2021	Paydown		58,455	58,454	59,779	59,430		(976)		(976)		58,455				2,177	02/01/2039
31412T-RZ-8	FN 934404 - RMBS		12/01/2021	Paydown		6,400	6,400	6,494	6,480		(80)		(80)		6,400				222	09/01/2038
31412U-H5-2	FN 935052 - RMBS		12/01/2021	Paydown		89,777	89,777	92,414	91,948		(2,172)		(2,172)		89,777				2,569	03/01/2039
31412X-YV-0	FN 938224 - RMBS		12/01/2021	Paydown		18,674	18,674	18,441	18,472		202		202		18,674				576	07/01/2037
31412Y-AD-4	FN 938404 - RMBS		12/01/2021	Paydown		21,087	21,087	20,856	20,888		198		198		21,087				710	07/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31412Y-FS-6	FN 938577 - RMBS		12/01/2021	Paydown		35,999	35,999	35,425	35,478		521		521		35,999				995	09/01/2036
31413A-WS-8	FN 939957 - RMBS		12/01/2021	Paydown		10,120	10,120	9,992	10,014		107		107		10,120				349	06/01/2037
31413Q-W9-5	FN 952572 - RMBS		12/01/2021	Paydown		7,176	7,176	7,256	7,231		(55)		(55)		7,176				240	09/01/2037
31414H-J8-1	FN 966587 - RMBS		12/01/2021	Paydown		50,254	50,254	50,886	50,723		(469)		(469)		50,254				1,089	01/01/2038
31414H-JV-0	FN 966576 - RMBS		12/01/2021	Paydown		32,246	32,246	32,654	32,544		(297)		(297)		32,246				925	01/01/2038
31414J-6W-8	FN 968085 - RMBS		12/01/2021	Paydown		1,355	1,355	1,345	1,345		10		10		1,355				68	02/01/2038
31414J-KK-8	FN 967498 - RMBS		12/01/2021	Paydown		2,720	2,720	2,760	2,752		(31)		(31)		2,720				101	01/01/2038
31414K-AW-0	FN 968121 - RMBS		12/01/2021	Paydown		19,589	19,589	19,503	19,505		84		84		19,589				669	02/01/2038
31414K-EW-6	FN 968249 - RMBS		12/01/2021	Paydown		46,702	46,702	46,972	46,754		(52)		(52)		46,702				2,172	02/01/2038
31414U-3L-0	FN 977003 - RMBS		12/01/2021	Paydown		4,876	4,876	4,916	4,912		(36)		(36)		4,876				147	04/01/2038
31415T-UL-2	FN 988987 - RMBS		12/01/2021	Paydown		6,227	6,227	6,294	6,288		(61)		(61)		6,227				210	09/01/2038
31415Y-XT-1	FN 993590 - RMBS		12/01/2021	Paydown		281,912	281,912	289,973	289,152		(7,240)		(7,240)		281,912				7,962	05/01/2039
31416H-UN-3	FN AA0588 - RMBS		11/26/2021	Paydown		17,285	17,285	17,807	17,742		(457)		(457)		17,285				860	02/01/2039
31416L-SJ-6	FN AA3220 - RMBS		12/01/2021	Paydown		117,758	117,758	121,566	120,668		(2,910)		(2,910)		117,758				3,220	04/01/2039
31416L-ZX-7	FN AA3457 - RMBS		12/01/2021	Paydown		32,548	32,548	33,311	33,376		(828)		(828)		32,548				886	03/01/2039
31416M-KD-5	FN AA3891 - RMBS		12/01/2021	Paydown		660	660	677	667		(7)		(7)		660				18	03/01/2039
31416R-GU-1	FN AA7410 - RMBS		12/01/2021	Paydown		12,611	12,611	12,930	12,850		(239)		(239)		12,611				338	05/01/2039
31416X-LV-0	FN AB2139 - RMBS		12/01/2021	Paydown		191,009	191,009	199,220	188,664		2,345		2,345		191,009				3,011	01/01/2026
31417C-3W-3	FN AB6212 - RMBS		12/10/2021	Various		3,078,481	3,049,727	3,195,542	3,154,275		(79,227)		(79,227)		3,075,048		3,432	3,432	49,906	09/01/2042
31417C-7K-5	FN AB6297 - RMBS		12/01/2021	Various		3,559,174	3,460,852	3,491,134	3,480,654		(5,943)		(5,943)		3,474,711		84,463	84,463	70,490	09/01/2042
31417C-F8-3	FN AB5590 - RMBS		12/01/2021	Paydown		198,419	198,419	196,280	196,546		1,873		1,873		198,419				2,024	07/01/2042
31417E-UN-9	FN AB7788 - RMBS		12/01/2021	Various		2,226,250	2,181,617	2,176,333	2,176,628		2,127		2,127		2,178,755		47,495	47,495	41,086	02/01/2043
31417K-SQ-1	FN AC1426 - RMBS		12/01/2021	Paydown		118,462	118,462	121,368	120,814		(2,352)		(2,352)		118,462				2,878	08/01/2039
31417S-7M-6	FN AC6299 - RMBS		12/01/2021	Paydown		961,476	961,476	1,006,245	999,882		(38,406)		(38,406)		961,476				23,736	12/01/2039
31417U-CB-9	FN AC7265 - RMBS		12/01/2021	Paydown		114,783	114,783	118,657	118,356		(3,573)		(3,573)		114,783				3,152	11/01/2039
31417V-PR-8	FN AC8531 - RMBS		12/01/2021	Paydown		1,914,765	1,914,765	1,986,453	1,981,777		(67,012)		(67,012)		1,914,765				48,920	12/01/2039
31417V-G3-0	FN AC8573 - RMBS		12/01/2021	Paydown		170,686	170,686	177,118	176,385		(5,699)		(5,699)		170,686				4,179	01/01/2040
31418A-ZS-0	FN MA1652 - RMBS		12/01/2021	Paydown		934,521	934,521	967,229	954,557		(20,036)		(20,036)		934,521				16,118	11/01/2033
31418Q-FN-8	FN AD2872 - RMBS		12/01/2021	Paydown		88,002	88,002	94,300	90,333		(2,331)		(2,331)		88,002				2,046	03/01/2025
31419J-N5-3	FN AE7611 - RMBS		12/01/2021	Paydown		242,757	242,757	244,199	243,146		(388)		(388)		242,757				3,569	11/01/2025
31419K-VW-2	FN AE8728 - RMBS		12/01/2021	Paydown		342,895	342,895	345,359	343,854		(959)		(959)		342,895				5,026	11/01/2025
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		04/02/2021	Call @ 100.00		40,000	40,000	39,876	39,957		2		2		39,959		41	41	80	05/01/2026
3199999. Subtotal - Bonds - U.S. Special Revenues						469,164,931	461,395,652	464,194,322	465,983,878		(209,358)		(209,358)		466,620,015		2,544,916	2,544,916	10,539,846	XXX
00287Y-AL-3	ABBVIE INC		12/08/2021	MERRILL LYNCH PIERCE FENNER		2,039,340	2,000,000	2,020,102	2,004,452		(2,238)		(2,238)		2,002,214		37,126	37,126	63,478	11/06/2022
03666L-AA-0	ANTR 2020-1 A1 - CDO	C	11/24/2021	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				68,665	10/23/2031
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T		08/15/2021	Paydown		95,000	95,000	95,000	95,000						95,000				2,601	08/15/2030
08179X-AW-5	BSP II AR2 - CDO	C	10/15/2021	Paydown		484,545	484,545	484,545							484,545				3,093	07/15/2029
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR		12/15/2021	Paydown		45,315	45,315	45,634	45,569		(254)		(254)		45,315				1,088	12/15/2029
09628W-AQ-5	BLUEM 162R BR - CDO		09/03/2021	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				46,939	08/20/2032
02376A-AA-7	AMERICAN AIRLINES 2017-2 PASS THROUGH TR		10/15/2021	Paydown		106,675	106,675	106,771	106,759		(84)		(84)		106,675				2,680	04/15/2031
12327B-AA-4	BJETS 211 A - ABS		12/15/2021	Paydown		314,469	314,469	314,466			3		3		314,469				2,930	04/15/2036
055451-AL-2	BHP BILLITON FINANCE (USA) LTD	C	11/21/2021	Maturity @ 100.00		17,000,000	17,000,000	17,062,140	17,006,560		(6,560)		(6,560)		17,000,000				552,500	11/21/2021
12656C-AC-9	CPS 20B B - ABS		12/15/2021	Paydown		3,150,136	3,150,136	3,184,837			(34,701)		(34,701)		3,150,136				36,801	04/15/2026
06051G-GR-4	BANK OF AMERICA CORP		12/08/2021	JP MORGAN CHASE BANK/HSBCSI		658,423	613,000	690,318	689,779		(10,533)		(10,533)		679,246		(20,823)	(20,823)	30,529	07/21/2028
26245X-AA-5	DRSLF 86 A - CDO	C	07/19/2021	Paydown		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				50,645	07/17/2030
06051G-HH-5	BANK OF AMERICA CORP		05/12/2021	Call @ 100.00		3,000,000	3,000,000	3,068,460	3,026,157		(26,157)		(26,157)		3,000,000				52,485	05/17/2022
45783N-AA-5	INSTR 2021-1 A - RMBS		12/15/2021	Paydown		86,978	86,978	86,931			47		47		86,978				939	02/16/2054
06051G-JK-6	BANK OF AMERICA CORP		12/08/2021	MERRILL LYNCH PIERCE FENNER		2,714,262	2,776,000	2,794,211	2,794,050		(3,451)		(3,451)		2,790,600		(76,338)	(76,338)	37,752	10/24/2026
67181D-AA-9	OAKIG 2020-1 A1 - CMBS/RMBS		12/20/2021	Paydown		48,829	48,829	48,827	48,827		2		2		48,829				489	11/21/2050
075887-BA-6	BECTON DICKINSON AND CO		03/15/2021	Call @ 100.00		7,129,993	7,000,000	7,299,320	7,030,185		(7,100)		(7,100)		7,023,084		(23,084)	(23,084)	205,948	11/08/2021
67400E-AE-4	OAKCL 193 B - CDO		08/25/2021	Various		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				42,177	07/21/2031
099724-AL-0	BORGWARNER INC		12/08/2021	US BANCORP INVESTMENTS INC.		2,197,533	2,129,000	2,272,296	2,270,889		(20,203)		(20,203)		2,250,686		(53,154)	(53,154)	83,217	07/01/2027
67400E-AG-9	OAKCL 193 C1 - CDO		08/25/2021	Various		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				61,399	07/21/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
10240*-AA-7	BOWIE ACQUISITIONS LLC		12/31/2021	Paydown		326,407	326,407	326,407	326,407						326,407				12,475	09/30/2038
827304-AA-4	SLVRR 2019-1 A - ABS	C	12/15/2021	Paydown		38,438	38,438	38,438	38,438						38,438				420	07/15/2044
10373Q-AY-6	BP CAPITAL MARKETS AMERICA INC		12/20/2021	Call @ 100.00		1,838,620	1,750,000	1,773,608	1,765,518		(4,694)		(4,694)		1,760,824		(10,824)	(10,824)	155,854	04/14/2024
91862@-AB-0	VIVA3 2021 B - ABS		12/15/2021	Paydown		14,429	14,429	14,429							14,429				107	09/15/2041
122014-AE-3	BURLINGTON RESOURCES LLC		10/01/2021	Maturity @ 100.00		10,000,000	10,000,000	12,331,900	10,148,489		(148,489)		(148,489)		10,000,000				912,500	10/01/2021
96042G-AL-6	WLAKE 183 D - ABS		12/15/2021	Paydown		1,783,313	1,783,313	1,830,543			(47,230)		(47,230)		1,783,313				43,859	10/16/2023
125523-BR-0	CIGNA CORP		03/15/2021	Call @ 100.00		11,133,409	10,800,000	11,358,654	10,879,366		(14,517)		(14,517)		10,864,849		(64,849)	(64,849)	582,619	02/15/2022
97064G-AA-1	WESTF 2021-A A - ABS		12/15/2021	Paydown		70,027	70,027	70,024			4		4		70,027				729	05/15/2046
126650-AW-0	CVSPAS NOTES CTF - CMBS		12/10/2021	Paydown		879,111	879,111	854,090	869,755		9,356		9,356		879,111				25,432	01/11/2027
126694-HK-7	CWHL 2005-25 A6 - CMO/RMBS		11/01/2021	Paydown		320,352	323,002	286,777	207,591		112,761		112,761		320,352				7,975	11/25/2035
126694-TX-6	CWHL 2005-30 A8 - CMO/RMBS		12/01/2021	Paydown		424,921	428,424	400,690	332,589		92,332		92,332		424,921				10,358	01/25/2036
12669F-F3-2	CWHL 2004-J5 A5 - CMO/RMBS		12/01/2021	Paydown		71,739	71,739	69,116	70,426		1,313		1,313		71,739				1,518	07/25/2034
12669G-2V-2	CWHL 2005-16 A3 - CMO/RMBS		12/01/2021	Paydown		151,137	151,137	145,668	123,916		27,222		27,222		151,137				4,056	09/25/2035
134429-AG-4	CAMPBELL SOUP CO		05/01/2021	Maturity @ 100.00		3,000,000	3,000,000	3,461,220	3,013,851		(13,851)		(13,851)		3,000,000				133,125	05/01/2021
136385-AR-2	CANADIAN NATURAL RESOURCES LTD	C	08/11/2021	Call @ 100.00		12,000,000	12,000,000	11,952,720	11,995,298		3,356		3,356		11,998,654		1,346	1,346	310,500	11/15/2021
161571-FQ-2	CHAIT 2012-7 A - ABS		11/04/2021	CITIGROUP GLOBAL MARKETS, INC		3,343,334	3,290,000	3,196,441	3,267,789		10,984		10,984		3,278,773		64,561	64,561	63,760	09/16/2024
17305E-FM-2	CCCIT 2014-A1 A1 - ABS		01/21/2021	Paydown		2,990,000	2,990,000	3,079,139	2,990,849		(849)		(849)		2,990,000				43,056	01/23/2023
17322M-AV-8	CGCMT 2014-GC21 A4 - CMBS		09/01/2021	Paydown		133,644	133,644	139,277	137,421		(3,777)		(3,777)		133,644				1,559	05/10/2047
233331-AJ-6	DTE ENERGY CO		07/28/2021	Call @ 100.00		11,019,960	7,200,000	7,707,242	7,521,698		(10,675)		(10,675)		7,511,023		(311,023)	(311,023)	4,185,885	04/15/2033
23342A-AD-8	DLL 2018-1 A4 - ABS		12/17/2021	Paydown		3,456,125	3,456,125	3,547,524	3,503,733		(47,608)		(47,608)		3,456,125				65,022	04/17/2026
247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PASS THRO		12/10/2021	Paydown		239,176	239,176	239,176	239,176						239,176				3,588	12/10/2029
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	12/08/2021	SUSQUEHANNA		1,706,276	1,517,000	1,799,344	1,781,511		(32,529)		(32,529)		1,748,982		(42,706)	(42,706)	64,341	06/21/2028
260543-BA-0	DOW CHEMICAL CO		04/01/2021	Maturity @ 100.00		2,000,000	2,000,000	2,395,940	2,009,502		(9,502)		(9,502)		2,000,000				90,000	04/01/2021
30295#-AA-5	Fidelity Real Estate Company LLC CTL		12/31/2021	Paydown		137,217	137,217	137,217	137,217						137,217				2,450	04/30/2040
30306V-A@-8	FLNG LIQUEFACTION 3, LLC		12/31/2021	Paydown		183,500	183,500	183,500	183,500						183,500				6,017	06/30/2039
31428X-AS-5	FEDEX CORP		05/17/2021	Call @ 100.00		10,767,432	10,475,000	10,116,137	10,401,689		17,326		17,326		10,419,016		55,984	55,984	513,171	08/01/2022
31428X-AV-8	FEDEX CORP		05/17/2021	Call @ 100.00		13,591,934	13,000,000	13,023,770	13,006,144		(999)		(999)		13,005,145		(5,145)	(5,145)	801,559	04/15/2023
34531F-AA-1	FORDR 2017-REV1 A - ABS		11/04/2021	BNP PARIBAS SECURITIES BOND		2,012,734	2,000,000	2,017,891	2,011,137		(8,443)		(8,443)		2,002,695		10,040	10,040	47,014	08/15/2028
362320-AT-0	VERIZON COMMUNICATIONS INC		11/01/2021	Maturity @ 100.00		5,000,000	5,000,000	6,045,200	5,077,351		(77,351)		(77,351)		5,000,000				437,500	11/01/2021
370334-BM-5	GENERAL MILLS INC		10/08/2021	Call @ 100.00		7,000,000	7,000,000	6,971,230	6,996,890		2,553		2,553		6,999,443		557	557	183,138	12/15/2021
452308-AP-4	ILLINOIS TOOL WORKS INC		06/10/2021	Call @ 100.00		7,500,000	7,500,000	7,571,817	7,503,689		(4,195)		(4,195)		7,499,494		506	506	189,844	09/15/2021
477143-AH-4	JBLU AA - ABS		11/15/2021	Paydown		97,543	97,543	97,543	97,543						97,543				2,012	11/15/2033
50077L-AS-5	KRAFT HEINZ FOODS CO		04/28/2021	Call @ 100.00		3,007,116	2,800,000	2,794,484	2,797,156		373		373		2,797,529		2,471	2,471	249,427	06/15/2023
54143M-AA-4	AMZN 1 A1C - CMBS		01/01/2021						1,448		(1,448)		(1,448)							10/10/2042
548661-CT-2	LOWE'S COMPANIES INC		04/15/2021	Maturity @ 100.00		5,000,000	5,000,000	4,998,000	4,999,949		51		51		5,000,000				93,750	04/15/2021
565849-AK-2	MARATHON OIL CORP		04/26/2021	Call @ 100.00		23,027,956	22,200,000	21,402,070	22,018,920		31,244		31,244		22,050,164		149,836	149,836	1,135,303	11/01/2022
61690F-AK-9	MSBAM 2015-C22 ASB - CMBS		11/04/2021	Various		2,698,595	2,638,183	2,717,279	2,658,405		(8,008)		(8,008)		2,650,397		48,198	48,198	68,458	04/17/2048
61761A-AZ-1	MSBAM 2012-C5 A4 - CMBS		12/01/2021	Paydown		666,294	666,294	680,619	667,908		(1,614)		(1,614)		666,294				20,408	08/17/2045
637432-BS-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN		09/07/2021	Call @ 100.00		26,000	26,000	26,278	26,077		(9)		(9)		26,068		(68)	(68)	1,911	11/01/2026
65339K-BH-2	NEXTERA ENERGY CAPITAL HOLDINGS INC		12/17/2021	Call @ 100.00		753,151	698,000	698,984	698,761		(133)		(133)		698,629		(629)	(629)	82,940	04/01/2026
655664-AP-5	NORDSTROM INC		07/21/2021	Call @ 100.00		2,750,000	2,750,000	3,053,930	2,769,967		(19,967)		(19,967)		2,750,000				84,333	10/15/2021
713448-CG-1	PEPSICO INC		12/08/2021	Market Axess		1,436,386	1,400,000	1,408,008	1,401,968		(841)		(841)		1,401,127		35,259	35,259	49,088	03/01/2023
71644E-AB-8	SUNCOR ENERGY INC	C	10/15/2021	Maturity @ 100.00		10,250,000	10,250,000	12,653,020	10,417,956		(167,956)		(167,956)		10,250,000				948,125	10/15/2021
723787-AM-9	PIONEER NATURAL RESOURCES CO		12/08/2021	Jane Street		982,458	900,000	996,561	982,112		(15,386)		(15,386)		966,726		15,732	15,732	56,181	01/15/2026
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC		12/31/2021	Paydown		35,344	35,344	35,344	35,344						35,344				782	05/01/2039
742718-FG-9	PROCTER & GAMBLE CO		12/08/2021	MORGAN STANLEY CO		3,153,774	2,988,000	2,980,470	2,981,229		946		946		2,982,176		171,599	171,599	101,094	03/25/2027
742741-AA-9	PROCTER & GAMBLE PROFIT SHARING TRUST &		01/01/2021	Various		305,750	305,750	356,719	305,750						305,750				14,309	01/01/2021
80105N-AG-0	SANOFI SA	C	03/29/2021	Maturity @ 100.00		2,000,000	2,000,000	2,002,780	2,000,092		(92)		(92)		2,000,000				40,000	03/29/2021
806854-AB-1	SCHLUMBERGER INVESTMENT SA	C	06/28/2021	Call @ 100.00		1,500,000	1,500,000	1,470,525	1,497,094		2,020		2,020		1,499,114		886	886	39,050	09/14/2021
832696-AB-4	J M SMUCKER CO		10/15/2021	Maturity @ 100.00		22,425,000	22,425,000	24,027,451	22,581,264		(156,264)		(156,264)		22,425,000				784,875	10/15/2021
833034-AH-4	SNAP-ON INC		09/01/2021	Maturity @ 100.00		3,000,000	3,000,000	3,626,610	3,049,115		(49,115)		(49,115)		3,000,000				183,750	09/01/2021
835495-AK-8	SONOCO PRODUCTS CO		07/28/2021	Call @ 100.00		1,250,000	1,250,000	1,323,338	1,255,429		(5,429)		(5,429)		1,250,000				41,016	11/01/2021
867224-AA-5	SUNCOR ENERGY INC	C	09/23/2021	Call @ 100.00		1,785,041	1,647,000	1,694,615	1,674,509		(5,298)		(5,298)		1,669,211		(22,211)	(22,211)	186,957	12/01/2024
90351D-AB-3	UBS GROUP AG	C	12/08/2021	Jane Street		1,129,496	1,043,000	1,189,468	1,188,058		(28,260)		(28,260)		1,159,798		(30,302)	(30,302)	52,107	09/24/2025
904764-AS-6	UNILEVER CAPITAL CORP		12/08/2021	MORGAN STANLEY CO		2,581,622	2,434,000	2,475,402	2,459,834		(5,037)		(5,037)		2,454,797		126,825	126,825	102,701	07/30/2025
92343V-BR-4	VERIZON COMMUNICATIONS INC		05/25/2021	Call @ 100.00		4,412,640	4,000,000	4,014,530	4,004,749		(672)		(672)		4,004,077		(4,077)	(4,077)	557,412	09/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92553P-AT-9	VIACOMCBS INC		03/24/2021	Call @ 100.00		4,358,680	4,000,000	4,101,320	4,030,434		(2,866)		(2,866)		4,027,568		(27,568)	(27,568)	456,902	09/01/2023
92890K-BB-0	WFRBS 2014-C22 ASB - CMBS		12/01/2021	Paydown		208,925	208,925	219,110	211,499		(2,574)		(2,574)		208,925				3,938	09/17/2057
929227-2X-3	WAMU 2003-S5 119 - CMO/RMBS		12/01/2021	Paydown		110,270	110,270	105,398	108,861		1,409		1,409		110,270				1,727	06/25/2033
92922F-RE-0	WAMU 2004-CB1 3A3 - CMO/RMBS		12/01/2021	Paydown		380,359	380,359	353,498	365,339		15,020		15,020		380,359				9,464	06/25/2034
P4001#-AA-8	E?LICA MESA LA PAZ, S. DE R. L. DE C. V.	D	12/20/2021	Redemption @ 100.00		144,513	144,513	144,513	144,514						144,514		(1)	(1)	4,200	12/20/2044
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						263,681,649	255,505,819	266,306,851	251,090,449		(678,633)		(678,633)		256,397,592		28,125	28,125	15,618,003	XXX
8399997. Total - Bonds - Part 4						852,489,283	835,034,618	851,132,758	835,757,728		(1,445,232)		(1,445,232)		841,548,919		3,684,432	3,684,432	28,240,003	XXX
8399998. Total - Bonds - Part 5						130,179,827	130,864,185	132,369,793			(215,608)		(215,608)		132,154,186		(1,974,358)	(1,974,358)	1,245,081	XXX
8399999. Total - Bonds						982,669,110	965,898,803	983,502,551	835,757,728		(1,660,840)		(1,660,840)		973,703,105		1,710,074	1,710,074	29,485,083	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks							XXX													XXX
030372-50-2	American Funds IS US GOVT SECURITIES FD CL 1		07/02/2021	American Funds	70,378.000	827,045		928,575	917,727	10,848			10,848		928,575		(101,530)	(101,530)	79,765	
030372-60-1	American Funds Ins Ser Asset Allocation Cl 1		12/27/2021	American Funds	8,919.000	249,592		205,571	236,340	(30,769)			(30,769)		205,571		44,021	44,021	8,762	
25239Y-54-3	DFA VIT Inflation-Prote Securities		03/08/2021	Dimensional Fund Advisors LP	4,544.000	50,418		48,073	51,392	(3,319)			(3,319)		48,073		2,345	2,345		
380987-59-4	GOLDMAN SACHS VIT GOVERNMENT MMKT INSTUTIO CLASS		04/12/2021	Goldman Sachs Investments	89,932.000	89,932		89,932	89,932						89,932					
52467M-84-3	CLEARBRIDGE VARIABLE SMALL CAP GROWTH CL I		10/28/2021	ClearBridge Investments	19,846.000	791,267		690,850	726,375	(35,525)			(35,525)		690,850		100,417	100,417	1,177	
55273F-67-0	MFS MidCap Ser Growth Intial		01/19/2021	Massachusetts Financial Services Company	20,724.000	264,855		249,094	261,954	(12,860)			(12,860)		249,094		15,761	15,761		
55274F-35-6	MFS RESEARCH INTL INTIAL CL		04/01/2021	Massachusetts Financial Services Company	0.000															
55274F-49-7	MFS Global Tactical Alloc Initial		12/20/2021	Massachusetts Financial Services Company	3,059.000	46,768		47,013	48,298	(1,285)			(1,285)		47,013		(245)	(245)	2,712	
693394-30-6	PIMCO VIT Low Duration Port Admin Cl		12/16/2021	PIMCO Variable Insurance Trust	9,360.000	95,978		95,565	97,156	(1,591)			(1,591)		95,565		413	413	434	
693394-50-4	PIMCO VIT High Yield Fund Admin		01/11/2021	PIMCO Variable Insurance Trust	0.000	4		4	4						4					
693394-69-4	PIMCO VIT Hedged Int Bond Fund Inst		12/27/2021	PIMCO Variable Insurance Trust	55,931.000	611,285		627,657	628,666	(1,009)			(1,009)		627,657		(16,372)	(16,372)	11,431	
77954R-10-4	T. Rowe Price Limited Term Bond Port		01/11/2021	T. Rowe Price Associates, Inc.	4.000	22		22	22	(1)			(1)		21		1	1		
00162T-40-7	Morningstar Conservative ETF AstAlc Cl II		12/31/2021	Financial Investors Variable Ins Trust	5,303.000	62,183		57,593	61,462	(3,869)			(3,869)		57,593		4,590	4,590	602	
00162T-60-5	Morningstar Inc & Grwth ETF AstAlc Cl II		12/31/2021	Financial Investors Variable Ins Trust	7,055.000	80,715		74,101	77,750	(3,648)			(3,648)		74,102		6,613	6,613	251	
00162T-80-3	Morningstar Balanced ETF AstAlc Class II		12/31/2021	Financial Investors Variable Ins Trust	69,146.000	820,709		758,762	777,201	(18,439)			(18,439)		758,762		61,947	61,947	1,046	
00162T-85-2	Morningstar Aggr Grwth ETF AstAlc Class II		12/31/2021	Financial Investors Variable Ins Trust	36,578.000	512,343		432,224	474,781	(42,558)			(42,558)		432,223		80,120	80,120	83	
00162T-87-8	Morningstar Growth ETF AstAlc Class II		12/31/2021	Financial Investors Variable Ins Trust	48,984.000	601,159		516,598	561,357	(44,758)			(44,758)		516,599		84,560	84,560	367	
00888X-78-1	AIM Invesco INVESCO VI Am Franchise II		12/31/2021	Invesco Variable Insurance Funds, Inc.	4,100.000	364,853		235,329	345,636	(110,307)			(110,307)		235,329		129,524	129,524	14,063	
00888X-79-9	AIM Invesco INVESCO VI Am Franchise I		12/31/2021	Invesco Variable Insurance Funds, Inc.	11,016.000	1,029,846		424,616	981,549	(556,933)			(556,933)		424,616		605,230	605,230	28,996	
008892-41-6	Invesco VI INVESCO VI Health Care Ser I		12/31/2021	Invesco Variable Insurance Funds, Inc.	2,335.000	79,159		49,839	78,674	(28,835)			(28,835)		49,839		29,320	29,320	383	
008892-50-7	Invesco VI INVESCO VI InternationI Grth I		12/31/2021	Invesco Variable Insurance Funds, Inc.	3,108.000	137,545		105,383	132,141	(26,759)			(26,759)		105,382		32,163	32,163	509	
008892-52-3	Invesco VI INVESCO VI Glob Real Est Ser I		12/31/2021	Invesco Variable Insurance Funds, Inc.	88,347.000	1,450,880		1,436,960	1,297,814	139,146			139,146		1,436,960		13,920	13,920	8,937	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
008892-53-1	Invesco VI INVESCO VI Sm Cap Eq Fd Ser II		12/31/2021	Invesco Variable Insurance Funds, Inc.	2,767.000	61,204		47,017	53,097	(6,081)			(6,081)		47,016		14,188	14,188	203	
008892-54-9	Invesco VI INVESCO VI SmCap Equity Fund I		06/02/2021	Invesco Variable Insurance Funds, Inc.	71.000	1,684		1,253	1,469	(215)			(215)		1,254		430	430		
008892-65-5	Invesco VI INVESCO VI Internatl Growth II		12/31/2021	Invesco Variable Insurance Funds, Inc.	53,093.000	2,288,076		1,746,797	2,223,542	(476,744)			(476,744)		1,746,798		541,278	541,278	34,838	
00900X-74-4	Invesco VI Discovery Mid Cap Grwth Ser 2		12/31/2021	Invesco Variable Insurance Funds, Inc.	1,289.000	137,206		114,684	126,385	(11,701)			(11,701)		114,684		22,522	22,522	767	
00900X-75-1	Invesco VI Discovery Mid Cap Grwth Ser 1		12/31/2021	Invesco Variable Insurance Funds, Inc.	174.000	20,137		15,743	18,581	(2,838)			(2,838)		15,743		4,394	4,394	315	
024936-10-6	American Century American Century VP Value		12/31/2021	American Century Variable Portfolios, Inc.	87,638.000	1,115,992		803,666	978,920	(175,254)			(175,254)		803,666		312,326	312,326	5,707	
024936-20-5	American Century Am Century VP International 1		12/31/2021	American Century Variable Portfolios, Inc.	131,847.000	1,937,885		1,297,868	1,859,039	(561,171)			(561,171)		1,297,868		640,017	640,017	51,103	
024936-40-3	American Century American Century VP Balanced		12/31/2021	American Century Variable Portfolios, Inc.	233,941.000	2,113,660		1,734,464	2,042,309	(307,846)			(307,846)		1,734,463		379,197	379,197	86,568	
024936-74-2	American Century Am Cent VP Mid Cap Value I		12/31/2021	American Century Variable Portfolios, Inc.	5,434.000	128,533		101,249	111,618	(10,369)			(10,369)		101,249		27,284	27,284	355	
024936-75-9	American Century Am Century VP Large Co Val II		12/31/2021	American Century Variable Portfolios, Inc.	10,718.000	192,379		165,460	177,063	(11,604)			(11,604)		165,459		26,920	26,920	804	
024936-85-8	American Century American Century VP Ultra II		12/31/2021	American Century Variable Portfolios, Inc.	23,939.000	672,280		442,871	640,368	(197,497)			(197,497)		442,871		229,409	229,409	34,870	
024936-88-2	American Century American Century VP Ultra I		12/31/2021	American Century Variable Portfolios, Inc.	1,445.000	42,677		21,061	39,711	(18,650)			(18,650)		21,061		21,616	21,616	2,179	
02507T-20-9	American Century Am Cent VP Inflation Protect 2		12/31/2021	American Century Variable Portfolios, Inc.	78,012.000	876,622		787,746	865,150	(77,404)			(77,404)		787,746		88,876	88,876	10,473	
02507T-30-8	American Century Am Cent VP Inflation Protect 1		12/27/2021	American Century Variable Portfolios, Inc.	555,556.000	6,337,591		5,601,192	6,172,231	(571,040)			(571,040)		5,601,191		736,400	736,400	147,157	
030372-77-5	American Funds IS International Class 2		12/27/2021	American Funds	49,586.000	1,197,498		956,648	1,167,245	(210,597)			(210,597)		956,648		240,850	240,850	104	
09253L-77-7	Blackrock BlackRock Glob Alloc VI Cl 1		12/31/2021	BlackRock Variable Series Funds, Inc.	37,088.000	733,976		617,696	722,842	(105,145)			(105,145)		617,697		116,279	116,279	15	
09258X-10-7	Blackrock BlackRock High Yield VI Cl 1		12/31/2021	BlackRock Variable Series Funds, Inc.	196,252.000	1,490,973		1,392,172	1,483,661	(91,490)			(91,490)		1,392,171		98,802	98,802	22,914	
246493-67-0	LVIP Delaware VIP SmCap Val Std		12/31/2021	Delaware VIP Trust	31,130.000	1,265,189		928,765	1,063,403	(134,638)			(134,638)		928,765		336,424	336,424	5,556	
246493-87-8	LVIP Delaware VIP Emrg Mkts Std		12/31/2021	Delaware VIP Trust	46,791.000	1,366,359		1,017,960	1,376,599	(358,639)			(358,639)		1,017,960		348,399	348,399	9,897	
25155X-40-4	DWS Small Cap Index VIP A		12/31/2021	DWS Variable Series I and II	17,497.000	330,185		271,626	304,280	(32,654)			(32,654)		271,626		58,559	58,559	15,105	
25159C-30-7	DWS Captial Growth VIP B		12/31/2021	DWS Variable Series I and II	4,200.000	189,554		110,300	177,165	(66,865)			(66,865)		110,300		79,254	79,254	7,730	
25159C-50-5	DWS Global Small Cap VIP B		12/31/2021	DWS Variable Series I and II	1,657.000	20,721		18,854	18,879	(25)			(25)		18,854		1,867	1,867	13	
25159C-80-2	DWS CROCI International VIP B		12/31/2021	DWS Variable Series I and II	58.000	441		446	420	27			27		447		(6)	(6)	7	
25159C-88-5	DWS CROCI International VIP A		12/31/2021	DWS Variable Series I and II	60,049.000	457,577		466,507	434,752	31,754			31,754		466,506		(8,929)	(8,929)	6,388	
25159W-70-9	DWS Global Income Builder VIP A		12/31/2021	DWS Variable Series I and II	37,410.000	975,841		857,656	937,876	(80,220)			(80,220)		857,656		118,185	118,185	24,226	
315802-20-7	Fidelity VIP III Growth Oppor		12/31/2021	Fidelity Variable Insurance Products	74,938.000	5,990,593		2,121,244	5,810,680	(3,689,436)			(3,689,436)		2,121,244		3,869,349	3,869,349	374,395	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
315802-50-4	Fidelity VIP III Balanced		12/31/2021	Fidelity Variable Insurance Products	5,585.000	138,384		102,768	130,087	(27,318)			(27,318)		102,769		35,615	35,615	7,547	
315802-70-2	Fidelity VIP III Growth & Inc		12/31/2021	Fidelity Variable Insurance Products	48,347.000	1,236,936		872,754	1,081,042	(208,288)			(208,288)		872,754		364,182	364,182	31,611	
471021-20-4	Janus Henderson Enterprise port Shr Inst		12/31/2021	Janus Capital Management, LLC	18,569.000	1,794,663		1,411,369	1,749,414	(338,045)			(338,045)		1,411,369		383,294	383,294	62,353	
471021-50-1	Janus Henderson Flexible Bond Inst shr		12/31/2021	Janus Capital Management, LLC	76,892.000	938,346		874,482	980,375	(105,893)			(105,893)		874,482		63,864	63,864	29,186	
480906-78-3	JP Morgan IT Small Cap Core CL 1 Shares		12/21/2021	JP Morgan Series Trust	2,019.000	54,895		48,984	48,681	303			303		48,984		5,911	5,911	628	
52467K-77-1	LEGG MASON WESTERN ASSET CORE PLUS VIT I		10/08/2021	ClearBridge Investments	62,553.000	380,161		387,896	389,704	(1,808)			(1,808)		387,896		(7,735)	(7,735)		
55273F-10-0	MFS VIT Growth Series C I		12/31/2021	Massachusetts Financial Services Company	53,750.000	3,919,598		3,412,011	3,967,317	(555,306)			(555,306)		3,412,011		507,587	507,587	383	
55274F-45-5	MFS MFS VIT II Intl Value Init Cl		12/31/2021	Massachusetts Financial Services Company	175,002.000	6,345,070		4,762,252	6,133,816	(1,371,564)			(1,371,564)		4,762,252		1,582,818	1,582,818	91,481	
589512-10-2	Merger Merger VL		12/31/2021	Merger Fund VL	15.000	192		165	188	(23)			(23)		165		27	27		
641222-82-3	AMT SUSTAINABLE EQUITY CL S		12/31/2021	Neuberger Berman Advisers Management Trust	398.000	14,193		13,280	12,258	1,021			1,021		13,279		914	914	97	
693394-40-5	PIMCO VIT Total Return Admin		12/27/2021	PIMCO Variable Insurance Trust	213,780.000	2,346,088		2,315,275	2,477,716	(162,441)			(162,441)		2,315,275		30,813	30,813	112,099	
693394-59-5	PIMCO VIT PVIT Com RL Rt Strat Adm		12/31/2021	PIMCO Variable Insurance Trust	97,514.000	711,264		748,721	589,959	158,763			158,763		748,722		(37,458)	(37,458)	10,777	
693394-61-1	PIMCO VIT Commodity Real Ret Strat Inst		12/31/2021	PIMCO Variable Insurance Trust	2,111.000	14,424		13,242	12,731	511			511		13,242		1,182	1,182	49	
693394-63-7	PIMCO VIT PVIT All Asset Fd Advsr Srs		12/31/2021	PIMCO Variable Insurance Trust	19,295.000	223,737		199,517	216,298	(16,781)			(16,781)		199,517		24,220	24,220	13,002	
693394-64-5	PIMCO VIT PVIT All Asset Fund Inst		12/31/2021	PIMCO Variable Insurance Trust	826.000	9,670		8,602	9,245	(644)			(644)		8,601		1,069	1,069	924	
693394-65-2	PIMCO VIT PVIT All Asset Fd Admn		12/28/2021	PIMCO Variable Insurance Trust	816.000	9,510		8,465	9,029	(563)			(563)		8,466		1,044	1,044	65	
693394-74-4	PIMCO VIT PVIT Real Return Inst		12/31/2021	PIMCO Variable Insurance Trust	418,712.000	5,826,200		5,352,838	5,828,468	(475,631)			(475,631)		5,352,837		473,363	473,363	67,845	
693394-78-5	PIMCO VIT Total Return Inst		12/31/2021	PIMCO Variable Insurance Trust	1,332,790.000	14,325,956		14,726,957	15,447,031	(720,075)			(720,075)		14,726,956		(401,000)	(401,000)	866,013	
724027-18-0	Pioneer Bond VCT CL 1		12/31/2021	Pioneer Variable Contracts Trust	95,985.000	1,100,822		1,083,378	1,130,708	(47,330)			(47,330)		1,083,378		17,444	17,444	26,287	
724027-20-6	Pioneer Mid Cap Value VCT CL 1		12/31/2021	Pioneer Variable Contracts Trust	78,505.000	1,651,721		1,476,308	1,410,738	65,570			65,570		1,476,308		175,413	175,413	8,751	
724027-23-0	Pioneer Select MCap Gr VCT CL1		12/31/2021	Pioneer Variable Contracts Trust	333,719.000	12,232,516		9,281,296	12,521,155	(3,239,859)			(3,239,859)		9,281,296		2,951,220	2,951,220	1,103,602	
724027-30-5	Pioneer Real Estate VCT CL 1		12/27/2021	Pioneer Variable Contracts Trust	1,456.000	12,970		28,348	11,109	17,239			17,239		28,348		(15,378)	(15,378)	47	
724027-40-4	Pioneer Equity Income VCT CL 1		12/21/2021	Pioneer Variable Contracts Trust	1,432.000	24,991		29,678	22,205	7,473			7,473		29,678		(4,687)	(4,687)	156	
724027-62-8	Pioneer High Yield VCT CL 2		12/31/2021	Pioneer Variable Contracts Trust	54,268.000	500,676		505,350	497,639	7,711			7,711		505,350		(4,674)	(4,674)	11,500	
724027-63-6	Pioneer Strategic Inc VCT CL 1		12/31/2021	Pioneer Variable Contracts Trust	77,738.000	811,086		770,878	831,017	(60,139)			(60,139)		770,878		40,208	40,208	31,651	
724027-64-4	Pioneer Strategic Inc VCT CL 2		12/31/2021	Pioneer Variable Contracts Trust	124,076.000	1,305,632		1,261,737	1,323,890	(62,153)			(62,153)		1,261,737		43,895	43,895	28,537	
724027-81-8	Pioneer Real Est VCT Prt CL 2		12/31/2021	Pioneer Variable Contracts Trust	47,883.000	432,019		741,633	367,266	374,367			374,367		741,633		(309,614)	(309,614)	1,680	
724027-82-6	Pioneer Eqty Income VCT CL 2		12/31/2021	Pioneer Variable Contracts Trust	121,768.000	2,212,320		3,463,883	1,922,712	1,541,171			1,541,171		3,463,883		(1,251,563)	(1,251,563)	12,744	
724027-87-5	Pioneer Fund VCT CL 1		12/31/2021	Pioneer Variable Contracts Trust	535,433.000	9,955,588		10,430,247	9,011,334	1,418,913			1,418,913		10,430,247		(474,659)	(474,659)	447,063	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78080T-10-5	Royce Small Cap Annuity Invest CL		12/31/2021	Royce & Associates, LLC	520.000	4,571		4,193	3,855	338			338		4,193		378	378		
921925-20-2	Vanguard VIF Tot Bond Mkt Index		12/31/2021	Vanguard Variable Insurance Fund Portfolios	1,715,675.000	21,130,081		21,074,358	21,977,793	(903,435)			(903,435)		21,074,358		55,723	55,723	383,873	
921925-30-1	Vanguard VIF Equity Index Port		12/31/2021	Vanguard Variable Insurance Fund Portfolios	337,363.000	20,201,589		14,245,660	18,136,622	(3,890,962)			(3,890,962)		14,245,660		5,955,929	5,955,929	825,947	
921925-40-0	Vanguard VIF Balance Port Investor 1		12/31/2021	Vanguard Variable Insurance Fund Portfolios	79,709.000	2,082,988		1,823,147	2,046,935	(223,787)			(223,787)		1,823,148		259,840	259,840	109,789	
921925-60-8	Vanguard VIF Equity Income Portfolio		12/31/2021	Vanguard Variable Insurance Fund Portfolios	671,679.000	17,824,974		14,314,608	15,495,633	(1,181,025)			(1,181,025)		14,314,608		3,510,366	3,510,366	583,796	
921925-70-7	Vanguard VIF International Port Inv CL		12/31/2021	Vanguard Variable Insurance Fund Portfolios	90,925.000	3,885,547		2,265,889	3,961,603	(1,695,714)			(1,695,714)		2,265,889		1,619,658	1,619,658	212,982	
921925-80-6	Vanguard VIF High Yield Bond Port I		12/31/2021	Vanguard Variable Insurance Fund Portfolios	189,933.000	1,516,238		1,485,155	1,542,257	(57,102)			(57,102)		1,485,155		31,083	31,083	60,895	
921925-81-4	Vanguard VIF Total Stock Mkt Index Inv		12/31/2021	Vanguard Variable Insurance Fund Portfolios	133,970.000	6,888,458		4,993,005	6,505,590	(1,512,585)			(1,512,585)		4,993,005		1,895,453	1,895,453	253,057	
921925-84-8	Vanguard VIF Real Estate Index Portfolo		12/31/2021	Vanguard Variable Insurance Fund Portfolios	113,933.000	1,637,143		1,454,845	1,416,182	38,663			38,663		1,454,845		182,298	182,298	52,312	
921925-85-5	Vanguard VIF Mid Cap Idx Inv Cl		12/31/2021	Vanguard Variable Insurance Fund Portfolios	131,114.000	3,648,338		2,868,720	3,378,818	(510,098)			(510,098)		2,868,720		779,618	779,618	206,347	
921925-86-3	Vanguard VIF ST Investmentt Grade		12/31/2021	Vanguard Variable Insurance Fund Portfolios	370,641.000	4,031,089		3,962,137	4,121,531	(159,394)			(159,394)		3,962,137		68,952	68,952	79,168	
921925-87-1	Vanguard VIF Diversified Value Port		03/15/2021	Vanguard Variable Insurance Fund Portfolios	33,790.000	518,289		438,140	464,270	(26,131)			(26,131)		438,139		80,150	80,150		
921925-88-9	Vanguard VIF Small Com Growth		12/31/2021	Vanguard Variable Insurance Fund Portfolios	225,520.000	5,934,403		4,024,599	5,522,976	(1,498,377)			(1,498,377)		4,024,599		1,909,804	1,909,804	284,175	
922174-10-7	Fidelity VIP Fidelity VIP Gov Money Market		12/31/2021	Fidelity Variable Insurance Products	24,506,285.000	24,506,285		24,506,285	24,506,285						24,506,285				836	
922174-20-6	Fidelity VIP Fidelity VIP High Income Initl		12/31/2021	Fidelity Variable Insurance Products	12,189.000	65,128		72,843	64,724	8,119			8,119		72,843		(7,715)	(7,715)	538	
922174-30-5	Fidelity VIP Equity Income Initial		12/31/2021	Fidelity Variable Insurance Products	76,800.000	2,009,882		1,583,052	1,835,520	(252,468)			(252,468)		1,583,052		426,830	426,830	51,186	
922174-40-4	Fidelity VIP Fidelity Growth		12/31/2021	Fidelity Variable Insurance Products	51,988.000	5,329,716		2,407,327	5,354,763	(2,947,436)			(2,947,436)		2,407,327		2,922,389	2,922,389	599,273	
922174-46-1	Fidelity VIP Fidelity VIP Freedm 2030 Ser 2		12/31/2021	Fidelity Variable Insurance Products	78,161.000	1,345,187		1,125,593	1,307,634	(182,041)			(182,041)		1,125,593		219,594	219,594	36,050	
922174-49-5	Fidelity VIP Fidelity Vip Freedm 2025 Ser 2		12/31/2021	Fidelity Variable Insurance Products	121,756.000	2,134,341		1,730,453	2,032,103	(301,650)			(301,650)		1,730,453		403,888	403,888	43,413	
922174-50-3	Fidelity VIP Fidelity VIP Overseas Inital		12/31/2021	Fidelity Variable Insurance Products	24,638.000	698,317		537,396	653,397	(116,001)			(116,001)		537,396		160,921	160,921	15,571	
922174-53-7	Fidelity VIP Fidelity VIP Freedm 2020 Ser 2		12/31/2021	Fidelity Variable Insurance Products	61,256.000	918,842		787,015	913,933	(126,918)			(126,918)		787,015		131,827	131,827	34,981	
922174-56-0	Fidelity VIP Fidelity VIP Freedm 2015 Ser 2		12/31/2021	Fidelity Variable Insurance Products	1,850.000	26,148		23,798	25,974	(2,176)			(2,176)		23,798		2,350	2,350	389	
922174-59-4	Fidelity VIP Fidelity VIP Freedm 2010 Ser 2		12/31/2021	Fidelity Variable Insurance Products	1,465.000	20,700		19,490	20,757	(1,267)			(1,267)		19,490		1,210	1,210	527	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
922174-66-9	Fidelity VIP Fidelity VIP Freedom Inc Ser 2		12/31/2021	Fidelity Variable Insurance Products	4,109.000	52,781		46,750	52,100	(5,349)			(5,349)		46,751		6,030	6,030	693	
922174-83-4	Fidelity VIP Fidelity VIP Gov MMkt Serv Cl		12/31/2021	Fidelity Variable Insurance Products	14,179,308.000	14,179,308		14,179,308	14,179,308						14,179,308				219	
922174-87-5	Fidelity VIP Fidelity VIP Overseas Ser 2		12/31/2021	Fidelity Variable Insurance Products	4,577.000	129,621		94,965	120,144	(25,179)			(25,179)		94,965		34,656	34,656	4,626	
922175-10-4	Fidelity VIP II Inv Grade Bond		12/31/2021	Fidelity Variable Insurance Products	162,183.000	2,220,383		2,073,053	2,285,159	(212,106)			(212,106)		2,073,053		147,330	147,330	37,233	
922175-20-3	Fidelity VIP II Asset Manager		12/31/2021	Fidelity Variable Insurance Products	26,298.000	472,183		435,630	448,117	(12,487)			(12,487)		435,630		36,553	36,553	96	
922175-30-2	Fidelity VIP II Index 500		12/31/2021	Fidelity Variable Insurance Products	54,730.000	23,391,747		15,137,296	20,337,295	(5,199,999)			(5,199,999)		15,137,296		8,254,451	8,254,451	189,019	
922175-40-1	Fidelity VIP II Asset Manager: Growth		12/31/2021	Fidelity Variable Insurance Products	2,727.000	64,309		47,136	59,994	(12,858)			(12,858)		47,136		17,173	17,173	354	
922175-50-0	Fidelity VIP II Contra fund		12/31/2021	Fidelity Variable Insurance Products	142,055.000	7,491,325		4,800,443	6,842,790	(2,042,347)			(2,042,347)		4,800,443		2,690,882	2,690,882	297,936	
922175-84-9	Fidelity VIP II Contra Port Service C 2		12/31/2021	Fidelity Variable Insurance Products	11,280.000	509,057		443,003	527,099	(84,097)			(84,097)		443,002		66,055	66,055	24,435	
922176-40-9	Fidelity VIP Mid Cap Initial		12/31/2021	Fidelity Variable Insurance Products	33,721.000	1,318,088		1,052,262	1,305,683	(253,421)			(253,421)		1,052,262		265,826	265,826	692	
922176-80-5	Fidelity Mid-Cap Port SC2		12/31/2021	Fidelity Variable Insurance Products	26,440.000	1,134,968		859,170	985,929	(126,759)			(126,759)		859,170		275,798	275,798	6,002	
922177-10-0	Fidelity VIP Real Estate Port Initial		12/31/2021	Fidelity Variable Insurance Products	47,083.000	1,002,056		925,643	820,655	104,988			104,988		925,643		76,413	76,413	841	
92914F-66-0	VOYA JP Morgan Emerg Mkt Eq 2		12/31/2021	Voya Investors Trust	7,782.000	209,382		139,204	214,558	(75,354)			(75,354)		139,204		70,178	70,178	7,996	
933702-10-2	Columbia Wanger Small Cap		12/31/2021	Columbia Funds Variable Insurance Trust	2,678.000	69,056		68,477	65,952	2,524			2,524		68,476		580	580	1,926	
00162T-30-8	Morningstar Conservative ETF AstAlc Cl I		12/31/2021	Financial Investors Variable Ins Trust	13,604.000	160,595		151,313	158,491	(7,178)			(7,178)		151,313		9,282	9,282	15	
00162T-50-6	Morningstar Inc & Grwth ETF AstAlc Cl I		12/31/2021	Financial Investors Variable Ins Trust	2,920.000	31,163		29,207	30,306	(1,098)			(1,098)		29,208		1,955	1,955	56	
00162T-70-4	Morningstar Balanced ETF AstAlc Class I		12/31/2021	Financial Investors Variable Ins Trust	4,359.000	50,361		48,528	48,389	140			140		48,529		1,832	1,832	35	
00162T-82-9	ALPS ALPS Energy Infra - Class 1		12/31/2021	Alps Variable Insurance Trust	15,282.000	145,295		149,152	99,638	49,514			49,514		149,152		(3,857)	(3,857)	67	
00162T-86-0	Morningstar Aggr Grwth ETF AstAlc Class I		12/31/2021	Financial Investors Variable Ins Trust	572.000	8,414		6,738	7,512	(774)			(774)		6,738		1,676	1,676	21	
00162T-88-6	Morningstar Growth ETF AstAlc Class I		12/31/2021	Financial Investors Variable Ins Trust	1,829.000	23,047		20,251	21,378	(1,128)			(1,128)		20,250		2,797	2,797	10	
00888X-77-3	AIM Invesco INVESCO VI Comstock I		09/22/2021	Invesco Variable Insurance Funds, Inc.	275.000	5,249		4,103	4,434	(331)			(331)		4,103		1,146	1,146		
018792-53-1	Alliance AB VPS Sm/Mid Cap Val A		12/31/2021	AllianceBernstein VPF Series	12,854.000	285,689		219,692	223,534	(3,842)			(3,842)		219,692		65,997	65,997	1,796	
030372-30-4	American Funds IS Growth Income Class 1		12/31/2021	American Funds	13,070.000	723,197		645,108	723,799	(78,691)			(78,691)		645,108		78,089	78,089	332	
030372-40-3	American Funds IS Growth Class 1		12/31/2021	American Funds	10,182.000	1,296,609		749,767	1,224,028	(474,261)			(474,261)		749,767		546,842	546,842	86,670	
030372-59-3	American Funds IS Capital World G&I CL 2		12/15/2021	American Funds	1,282.000	23,124		21,016	21,322	(307)			(307)		21,015		2,109	2,109	380	
030372-61-9	American Funds IS Capital World G&I CL 1		12/14/2021	American Funds	13,164.000	233,286		189,393	219,437	(30,044)			(30,044)		189,393		43,893	43,893	8,287	
030372-70-0	American Funds IS International Class 1		12/31/2021	American Funds	149,213.000	3,574,082		2,934,775	3,527,385	(592,610)			(592,610)		2,934,775		639,307	639,307	4,763	
030372-78-3	American Funds ISNew World Class 2		12/30/2021	American Funds	5,184.000	168,407		128,902	161,991	(33,089)			(33,089)		128,902		39,505	39,505	3,818	
030372-86-6	American Funds IS New World Class 1		12/31/2021	American Funds	35,995.000	1,190,357		832,608	1,137,092	(304,485)			(304,485)		832,607		357,750	357,750	23,548	
05587P-20-3	BNY Mellon IP Midcap Stk Inital Shrs		12/31/2021	BNY Mellon	87,233.000	1,977,466		1,672,535	1,738,547	(66,013)			(66,013)		1,672,534		304,932	304,932	17,755	
05587P-30-2	BNY Mellon IP Small Cap Stock Indx Serv		12/30/2021	BNY Mellon	251,897.000	5,351,751		4,784,301	4,801,156	(16,855)			(16,855)		4,784,301		567,450	567,450	57,167	
05587P-60-9	BNY Mellon IP Technology Growth Initial		12/31/2021	BNY Mellon	73,634.000	2,602,319		1,504,190	2,700,884	(1,196,693)			(1,196,693)		1,504,191		1,098,128	1,098,128	263,941	
05588H-10-1	BNY Mellon Sustainable US Equity Port Inc		12/31/2021	BNY Mellon	16,908.000	879,850		639,230	798,743	(159,513)			(159,513)		639,230		240,620	240,620	19,419	
05589U-86-1	BNY Mellon VIF Appreciation Init		12/31/2021	BNY Mellon	28,390.000	1,393,878		1,274,207	1,339,459	(65,252)			(65,252)		1,274,207		119,671	119,671	111,990	
09253L-84-3	Blackrock BlackRock Capital Appr VI Cl 1		12/31/2021	BlackRock Variable Series Funds, Inc.	16.000	186		154	170	(17)			(17)		153		33	33	4	
09661P-20-4	BNY Mellon Stock Index Svc Shrs		12/31/2021	BNY Mellon	47,533.000	3,373,908		2,043,596	3,059,721	(1,016,124)			(1,016,124)		2,043,597		1,330,311	1,330,311	145,403	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
131647-20-8	Calvert VP SRI Balanced Port		12/31/2021	Calvert Mutual Funds, Inc.	88,584.000	238,751		186,002	223,232	(37,230)			(37,230)		186,002		52,749	52,749	4,273	
19765R-30-3	Columbia VP Small Cap Val Cl 1		12/10/2021	Columbia Funds Variable Insurance Trust	133.000	2,659		2,697	2,156	540			540		2,696		(37)	(37)	8	
19766E-41-8	Columbia VP Overseas Core Fund Cl 1		12/31/2021	Columbia Funds Variable Insurance Trust	2.000	35		30	33	(3)			(3)		30		5	5		
19766E-58-2	Columbia Col VP Sel MidCap Val Fund CL1		12/31/2021	Columbia Funds Variable Insurance Trust	3.000	85		26	73	(47)			(47)		26		59	59		
19766E-62-4	Columbia Columb VP Mid Cap Grow Fd - C1		12/31/2021	Columbia Funds Variable Insurance Trust	21.000	1,061		318	957	(639)			(639)		318		743	743		
19766E-66-5	Columbia VP Income Opprtnts Fnd CL 2		10/22/2021	Columbia Funds Variable Insurance Trust	11,134.000	81,391		80,831	85,287	(4,456)			(4,456)		80,831		560	560	6,086	
19766E-67-3	Columbia Columbia VP Income Opport Cl 1		12/31/2021	Columbia Funds Variable Insurance Trust	59,420.000	466,919		435,128	458,128	(23,000)			(23,000)		435,128		31,791	31,791	2,183	
233203-67-8	DFA DFA VA Short-Term Fixed		12/31/2021	Dimensional Fund Advisors LP	54,137.000	552,200		555,286	552,200	3,086			3,086		555,286		(3,086)	(3,086)		
233203-68-6	DFA DFA VA Intl Sm Port		12/31/2021	Dimensional Fund Advisors LP	77,339.000	1,110,397		1,044,407	1,021,650	22,757			22,757		1,044,407		65,990	65,990	1,552	
233203-69-4	DFA DFA VA Intl Val Port		12/31/2021	Dimensional Fund Advisors LP	104,548.000	1,295,988		1,252,048	1,231,576	20,472			20,472		1,252,048		43,940	43,940	7	
233203-71-0	DFA DFA VA US Targeted Val		12/27/2021	Dimensional Fund Advisors LP	113,754.000	2,513,647		1,948,387	2,094,204	(145,817)			(145,817)		1,948,387		565,260	565,260	101	
233203-72-8	DFA DFA VA Global Bd Port		12/31/2021	Dimensional Fund Advisors LP	10,460.000	111,704		112,278	111,186	1,092			1,092		112,278		(574)	(574)		
233203-77-7	DFA DFA VA US Large Val		12/31/2021	Dimensional Fund Advisors LP	56,361.000	1,730,860		1,329,267	1,494,688	(165,421)			(165,421)		1,329,267		401,593	401,593	21	
25159W-40-2	DWS Deut Alt Asset Allocate VIP A		12/31/2021	DWS Variable Series I and II	19.000	283		248	266	(18)			(18)		248		35	35	5	
25159W-83-2	DWS International Growth VIP Cks B		12/31/2021	DWS Variable Series I and II	4,054.000	74,723		55,725	71,642	(15,917)			(15,917)		55,725		18,998	18,998	869	
27827E-30-1	Eaton Vance VT Floating Rate Inc Fd Adv Sh		12/31/2021	Eaton Vance	150,536.000	1,368,319		1,379,269	1,360,844	18,426			18,426		1,379,270		(10,951)	(10,951)	16,719	
313916-10-8	Federated Hermes Managed Volatilty II Primary		12/31/2021	Federated Insurance Series	20,154.000	241,330		193,067	223,512	(30,445)			(30,445)		193,067		48,263	48,263	3,342	
313916-30-6	Federated Hermes Federated High Income Bond		12/31/2021	Federated Insurance Series	134,940.000	854,754		903,362	864,963	38,399			38,399		903,362		(48,608)	(48,608)	33,978	
315917-82-3	Fidelity Fidelity Energy		12/31/2021	Fidelity Variable Insurance Products	53.000	753		1,146	554	592			592		1,146		(393)	(393)	5	
315917-84-9	Fidelity Fidelity Financial Services		12/31/2021	Fidelity Variable Insurance Products	14,251.000	220,909		171,300	176,430	(5,130)			(5,130)		171,300		49,609	49,609	3,549	
355150-22-8	Franklin Templeton Frank Alloc VIP Fund Cl 2		12/31/2021	Franklin Templeton Variable Insurance Products Trust	14,759.000	81,934		104,153	80,141	24,012			24,012		104,153		(22,219)	(22,219)	247	
355150-23-6	Franklin Templeton Frank Alloc VIP Fund CL 1		12/20/2021	Franklin Templeton Variable Insurance Products Trust	124.000	712		926	679	247			247		926		(214)	(214)	8	
355150-26-9	Franklin Templeton DynaTech VIP Fund - Class 2		12/31/2021	Franklin Templeton Variable Insurance Products Trust	12,221.000	139,509		74,173	133,454	(59,280)			(59,280)		74,174		65,335	65,335	4,019	
355150-33-5	Franklin Templeton FVIP Strategic Income Fd Cl 1		12/31/2021	Franklin Templeton Variable Insurance Products Trust	1,867.000	19,834		22,199	20,088	2,110			2,110		22,198		(2,364)	(2,364)	594	
355150-41-8	Franklin Templeton FVIP Income Fd CL 2		12/31/2021	Franklin Templeton Variable Insurance Products Trust	60,417.000	969,944		925,345	908,666	16,679			16,679		925,345		44,599	44,599	30,534	
355150-42-6	Franklin Templeton FVIP US Govt Sec Fd CL 2		12/31/2021	Franklin Templeton Variable Insurance Products Trust	174,870.000	2,064,463		2,168,707	2,112,433	56,273			56,273		2,168,706		(104,243)	(104,243)	25,159	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
355150-48-3	Franklin Templeton FTVIP Dev Mkts Fd CL 2		12/31/2021	Franklin Templeton Variable Insurance Products Trust	47,322.000	567,831		401,678	550,824	(149,147)			(149,147)		401,677		166,154	166,154	7,341	
355150-49-1	Franklin Templeton FTVIP Growth Fd CL 2		12/31/2021	Franklin Templeton Variable Insurance Products Trust	71,843.000	837,899		1,010,588	802,484	208,104			208,104		1,010,588		(172,689)	(172,689)	5,172	
355150-52-5	Franklin Templeton FVIP Sm Mid Cap Grow Fd Cl 2		12/31/2021	Franklin Templeton Variable Insurance Products Trust	57,238.000	1,322,215		1,029,207	1,322,758	(293,551)			(293,551)		1,029,207		293,008	293,008	108,570	
355150-55-8	Franklin Templeton FVIP Mutual Shares CL 2		12/31/2021	Franklin Templeton Variable Insurance Products Trust	36,767.000	682,551		745,322	609,964	135,358			135,358		745,322		(62,771)	(62,771)	6,227	
355150-56-6	Franklin Templeton FTVIP Global Bond Fd CL 2		12/31/2021	Franklin Templeton Variable Insurance Products Trust	134,108.000	1,811,629		2,203,356	1,853,377	349,979			349,979		2,203,356		(391,727)	(391,727)		
355150-59-0	Franklin Templeton FVIP Sm Cap Val Fd CL 2		12/31/2021	Franklin Templeton Variable Insurance Products Trust	102,236.000	1,718,174		1,769,320	1,482,422	286,898			286,898		1,769,320		(51,146)	(51,146)	26,314	
355150-67-3	Franklin Templeton FVIP Small Cap Value Fd CL 1		12/28/2021	Franklin Templeton Variable Insurance Products Trust	79.000	1,402		806	1,196	(390)			(390)		806		596	596	31	
355150-69-9	Franklin Templeton FVIP Mutual Glbl Disc Fd Cl 1		12/31/2021	Franklin Templeton Variable Insurance Products Trust	16,173.000	305,936		287,062	283,028	4,034			4,034		287,062		18,874	18,874	147	
355150-70-7	Franklin Templeton FTVIP Global Bond Fd CL 1		12/31/2021	Franklin Templeton Variable Insurance Products Trust	21,041.000	301,414		375,317	304,889	70,428			70,428		375,317		(73,903)	(73,903)		
355150-71-5	Franklin Templeton FVIP Mutual Shares Fd Cl 1		12/31/2021	Franklin Templeton Variable Insurance Products Trust	3,092.000	59,454		62,929	52,355	10,574			10,574		62,929		(3,475)	(3,475)	1,471	
355150-76-4	Franklin Templeton FTVIP Growth Fd CL 1		12/27/2021	Franklin Templeton Variable Insurance Products Trust	2,227.000	26,911		27,945	25,435	2,510			2,510		27,945		(1,034)	(1,034)	339	
355150-77-2	Franklin Templeton FTVIP Devlpg Mkts Fd CL 1		12/28/2021	Franklin Templeton Variable Insurance Products Trust	6,792.000	80,993		65,726	79,674	(13,948)			(13,948)		65,726		15,267	15,267	1,308	
355150-79-8	Franklin Templeton FTVIP Foreign Fd Cl 1		08/27/2021	Franklin Templeton Variable Insurance Products Trust	3,572.000	50,246		51,094	48,469	2,625			2,625		51,094		(848)	(848)	386	
355150-81-4	Franklin Templeton FVIP Rising Div Fd Sec Cl 1		12/31/2021	Franklin Templeton Variable Insurance Products Trust	14,074.000	449,096		384,390	424,610	(40,220)			(40,220)		384,390		64,706	64,706	10,845	
355150-87-1	Franklin Templeton FVIP US Govt Sec Fd CL 1		12/31/2021	Franklin Templeton Variable Insurance Products Trust	1,825.000	22,324		23,053	22,579	473			473		23,052		(728)	(728)	157	
355150-88-9	Franklin Templeton FVIP Income Fd CL 1		12/31/2021	Franklin Templeton Variable Insurance Products Trust	179.000	2,978		2,949	2,807	143			143		2,950		28	28	74	
471021-43-6	Janus Henderson MidCap Val Inst shr		12/31/2021	Janus Capital Management, LLC	47,207.000	804,690		697,504	757,201	(59,697)			(59,697)		697,504		107,186	107,186	273	
480906-10-6	JP Morgan IT US Equlty Port Cl 1		12/31/2021	JP Morgan Series Trust	16,036.000	655,464		304,873	599,740	(294,866)			(294,866)		304,874		350,590	350,590	24,066	
480906-60-1	JP Morgan IT MidCap Val 1 Cl I		12/31/2021	JP Morgan Series Trust	595,819.000	7,688,926		5,973,623	6,488,475	(514,851)			(514,851)		5,973,624		1,715,302	1,715,302	308,536	
480906-70-0	JP Morgan IT Core Bond Port CL 1		12/01/2021	JP Morgan Series Trust	29,120.000	335,006		315,738	345,945	(30,206)			(30,206)		315,739		19,267	19,267	5,784	
480906-87-4	JP Morgan IT Core Bnd Port CL 2		12/28/2021	JP Morgan Series Trust	40,249.000	459,592		445,847	471,718	(25,871)			(25,871)		445,847		13,745	13,745	8,562	
53500Q-17-1	LVIP Del VIP Smid Cap Core Std		12/31/2021	Delaware VIP Trust	26,995.000	752,087		560,442	667,850	(107,408)			(107,408)		560,442		191,645	191,645	54,473	
55273F-60-5	MFS VIT Utility SI cls		12/31/2021	Massachusetts Financial Services Company	74.000	2,654		2,031	2,611	(580)			(580)		2,031		623	623	65	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55273F-65-4	MFS Value Series		12/29/2021	Massachusetts Financial Services Company	164,930.000	3,891,461		3,312,520	3,364,567	(52,047)			(52,047)		3,312,520		578,941	578,941	21,372	
55273F-84-5	MFS New Discovery Series		12/31/2021	Massachusetts Financial Services Company	4.000	111		70	111	(41)			(41)		70		41	41	7	
55273F-87-8	MFS Total Return Bond Series		12/28/2021	Massachusetts Financial Services Company	860,920.000	12,063,638		11,610,073	12,156,195	(546,121)			(546,121)		11,610,074		453,564	453,564	26,938	
55274F-46-3	MFS MFS VIT II Intl Growth Init Cl		12/31/2021	Massachusetts Financial Services Company	19,303.000	317,481		269,554	310,588	(41,034)			(41,034)		269,554		47,927	47,927	3	
55274F-48-9	MFS MFS VIT II Govt Sec Init		02/26/2021	Massachusetts Financial Services Company	72,420.000	923,463		924,594	931,328	(6,733)			(6,733)		924,595		(1,132)	(1,132)		
55274F-84-4	MFS VIT II INTL Val Port Ser Class		12/30/2021	Massachusetts Financial Services Company	12,799.000	448,094		342,966	441,172	(98,206)			(98,206)		342,966		105,128	105,128	692	
641222-50-0	NeuberBerm AMT Mid Cap Growt I		12/21/2021	Neuberger Berman Advisers Management Trust	486.000	20,624		10,977	19,341	(8,363)			(8,363)		10,978		9,646	9,646	485	
641222-70-8	NeuBer AMT MC Intrinsic Val I		12/21/2021	Neuberger Berman Advisers Management Trust	47.000	875		926	728	198			198		926		(51)	(51)	1	
641222-83-1	NeuBer AMT MC Intrinsic Val S		12/31/2021	Neuberger Berman Advisers Management Trust	497.000	10,718		9,133	8,957	176			176		9,133		1,585	1,585		
641222-85-6	NeuberBerm AMT Mid Cap Grow S		12/31/2021	Neuberger Berman Advisers Management Trust	2,070.000	81,803		43,553	74,628	(31,075)			(31,075)		43,553		38,250	38,250	950	
693394-33-0	PIMCO VIT Dynamic Bd port Inst		12/31/2021	PIMCO Variable Insurance Trust	87,197.000	923,353		890,771	923,418	(32,647)			(32,647)		890,771		32,582	32,582	6,585	
693394-53-8	PIMCO VIT PVIT Total Return Advsr		12/31/2021	PIMCO Variable Insurance Trust	12,664.000	138,082		144,623	146,776	(2,153)			(2,153)		144,623		(6,541)	(6,541)	7,226	
693394-58-7	PIMCO VIT PVIT Emrging Mkts Bd Inst		12/31/2021	PIMCO Variable Insurance Trust	11,063.000	139,574		140,658	148,683	(8,026)			(8,026)		140,657		(1,083)	(1,083)	5,639	
693394-67-8	PIMCO VIT Glb Bd Opp Unh Inst		12/31/2021	PIMCO Variable Insurance Trust	102,439.000	1,117,768		1,150,984	1,248,735	(97,751)			(97,751)		1,150,984		(33,216)	(33,216)	77,417	
693394-71-0	PIMCO VIT PIMCO LT US Govt Inst		11/22/2021	PIMCO Variable Insurance Trust	832,769.000	10,068,592		11,922,248	12,299,999	(377,751)			(377,751)		11,922,248		(1,853,656)	(1,853,656)	1,237,018	
693394-75-1	PIMCO VIT Low Duration Inst		12/31/2021	PIMCO Variable Insurance Trust	3,794.000	39,233		38,607	39,383	(776)			(776)		38,607		626	626	113	
693394-81-9	PIMCO VIT Real Return Port Admin Class		12/13/2021	PIMCO Variable Insurance Trust	17,281.000	240,578		215,836	240,551	(24,715)			(24,715)		215,836		24,742	24,742	8,293	
72201V-10-7	Pimco Global Dividend Port Inst Clas		12/31/2021	PIMCO Variable Insurance Trust	4.000	33		32	32						32		1	1	2	
77954T-10-0	T-Rowe TR price Equity Income port		12/31/2021	T. Rowe Price Associates, Inc.	586.000	17,378		15,636	15,351	285			285		15,636		1,742	1,742	59	
77954T-20-9	T-Rowe All-Cap Opportunities Port		12/31/2021	T. Rowe Price Associates, Inc.	32,658.000	1,490,020		903,083	1,295,208	(392,124)			(392,124)		903,084		586,936	586,936	153	
77954T-50-6	T-Rowe TR Price Blue Chip Growth		12/31/2021	T. Rowe Price Associates, Inc.	174,884.000	9,541,051		6,212,531	8,868,366	(2,655,835)			(2,655,835)		6,212,531		3,328,520	3,328,520	12,596	
77954T-60-5	T-Rowe TR Price Health Sciences		12/31/2021	T. Rowe Price Associates, Inc.	6,751.000	445,224		288,553	412,065	(123,512)			(123,512)		288,553		156,671	156,671	37	
77955H-10-5	T-Rowe TR Price International Stock		12/31/2021	T. Rowe Price Associates, Inc.	1,941.000	34,202		30,312	33,145	(2,833)			(2,833)		30,312		3,890	3,890	12	
78080T-30-3	Royce Micro Cap Annuity IC		12/31/2021	Royce & Associates, LLC	2.000	29		21	24	(3)			(3)		21		8	8		
866167-50-5	Calvert VP Investment Grade Bd Index		12/31/2021	Calvert Mutual Funds, Inc.	11,496.000	654,988		655,711	667,545	(11,834)			(11,834)		655,711		(723)	(723)	2,249	
866167-54-7	Calvert VP EFA International Index CL F		12/31/2021	Calvert Mutual Funds, Inc.	786.000	78,363		61,408	73,543	(12,136)			(12,136)		61,407		16,956	16,956	37	
866167-55-4	Calvert VP S&P Mid Cap 400 Index CL F		12/31/2021	Calvert Mutual Funds, Inc.	740.000	104,234		78,316	89,588	(11,271)			(11,271)		78,317		25,917	25,917	2,198	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
866167-68-7	Calvert VP CalvertVP Rusl 2000 SmCap Id F		12/31/2021	Calvert Mutual Funds, Inc.	1,667.000	165,707		129,275	149,299	(20,024)			(20,024)		129,275		36,432	36,432	413	
866167-69-5	Calvert VP EAFE International Index		12/20/2021	Calvert Mutual Funds, Inc.	667.000	63,409		55,871	62,538	(6,667)			(6,667)		55,871		7,538	7,538	15	
866167-79-4	Calvert VP Russell 2000 SmCap Id portfol		12/22/2021	Calvert Mutual Funds, Inc.	12,690.000	1,265,252		967,616	1,141,089	(173,473)			(173,473)		967,616		297,636	297,636	6,632	
866167-81-0	Calvert VP Nasdaq 100 Index Portfolio		12/31/2021	Calvert Mutual Funds, Inc.	5,992.000	829,261		306,296	735,061	(428,765)			(428,765)		306,296		522,965	522,965	12,580	
86664T-30-0	MFS VIT III Global Real Estate		12/15/2021	Massachusetts Financial Services Company	12,765.000	217,511		187,262	191,220	(3,957)			(3,957)		187,263		30,248	30,248	279	
86664T-53-2	MFS VIT III Mid Cap Value Port		08/20/2021	Massachusetts Financial Services Company	12,869.000	129,438		98,361	110,540	(12,179)			(12,179)		98,361		31,077	31,077		
89154T-73-1	Touchstone VP Common Stock		12/31/2021	Touchstone Variable Products Trust	550.000	6,439		10,641	6,051	4,590			4,590		10,641		(4,202)	(4,202)	1	
89154T-74-9	Touchstone VP Bond		07/07/2021	Touchstone Variable Products Trust	3,960.000	42,531		39,356	42,809	(3,454)			(3,454)		39,355		3,176	3,176		
921082-30-1	VanEck VIP Global Resources Fund		12/31/2021	Van Eck Variable Insurance Products Trust	8,210.000	204,318		138,458	184,554	(46,096)			(46,096)		138,458		65,860	65,860	39	
921925-76-4	Vanguard Total Intl Stock Mkt Index		12/28/2021	Vanguard Variable Insurance Fund Portfolios	142,476.000	3,448,324		2,630,803	3,274,107	(643,303)			(643,303)		2,630,804		817,520	817,520	79,308	
921925-82-2	Vanguard VIF Capital Growth Port		12/31/2021	Vanguard Variable Insurance Fund Portfolios	206,603.000	9,923,503		7,226,593	9,340,512	(2,113,919)			(2,113,919)		7,226,593		2,696,910	2,696,910	453,075	
922175-69-0	Fidelity VIP EXTENDED MRKET INDEX SERV2		10/28/2021	Fidelity Variable Insurance Products	69,406.000	979,785		750,969	867,572	(116,602)			(116,602)		750,970		228,815	228,815		
922177-32-4	Fidelity VIP Emerging Mkts Port Initial		12/10/2021	Fidelity Variable Insurance Products	49,908.000	738,999		604,536	736,139	(131,603)			(131,603)		604,536		134,463	134,463	29,856	
922177-85-2	Fidelity VIP Strategic Income		12/31/2021	Fidelity Variable Insurance Products	1,511.000	17,962		17,319	17,841	(522)			(522)		17,319		643	643	286	
922178-60-3	Fidelity VIP Freedom Funds 2035 SC2		12/31/2021	Fidelity Variable Insurance Products	38,672.000	1,129,498		893,859	1,048,387	(154,527)			(154,527)		893,860		235,638	235,638	24,775	
922178-82-7	Fidelity VIP Freedom Fnds 2050 SC2		12/31/2021	Fidelity Variable Insurance Products	22,091.000	536,955		422,782	514,944	(92,161)			(92,161)		422,783		114,172	114,172	11,552	
922178-85-0	Fidelity VIP Freedom Fnds 2045 SC2		12/31/2021	Fidelity Variable Insurance Products	8,484.000	226,886		174,331	219,746	(45,414)			(45,414)		174,332		52,554	52,554	2,287	
922178-88-4	Fidelity VIP Freedom Fnds 2040 SC2		12/31/2021	Fidelity Variable Insurance Products	41,968.000	1,139,087		922,579	1,082,775	(160,197)			(160,197)		922,578		216,509	216,509	19,370	
92829L-70-3	Virtus Duff&Phelps Real Estate Cl A		12/30/2021	Virtus Variable Insurance Trust	24,824.000	475,454		437,737	439,640	(1,903)			(1,903)		437,737		37,717	37,717	498	
92829L-83-6	Virtus KAR SmallCap Growth Ser Cl I		12/31/2021	Virtus Variable Insurance Trust	97,462.000	4,004,098		3,122,546	4,043,677	(921,143)			(921,143)		3,122,534		881,564	881,564	143,240	
92829L-84-4	Virtus Duff&Phelps Real Estate Sec I		12/31/2021	Virtus Variable Insurance Trust	12,671.000	250,654		251,582	224,274	27,308			27,308		251,582		(928)	(928)	456	
92913T-46-3	VOYA Global High Div Low Volatili S		12/31/2021	Voya Investors Trust	10,157.000	117,993		102,733	106,544	(3,811)			(3,811)		102,733		15,260	15,260	1,041	
9499999. Subtotal - Common Stocks - Mutual Funds						410,528,440	XXX	345,598,160	395,146,801	(49,548,651)			(49,548,651)		345,598,150		64,930,290	64,930,290	12,019,120	XXX
9799997. Total - Common Stocks - Part 4						410,528,440	XXX	345,598,160	395,146,801	(49,548,651)			(49,548,651)		345,598,150		64,930,290	64,930,290	12,019,120	XXX
9799998. Total - Common Stocks - Part 5						36,623,921	XXX	36,211,044							36,211,045		412,876	412,876	494,218	XXX
9799999. Total - Common Stocks						447,152,361	XXX	381,809,204	395,146,801	(49,548,651)			(49,548,651)		381,809,195		65,343,166	65,343,166	12,513,338	XXX
9899999. Total - Preferred and Common Stocks						447,152,361	XXX	381,809,204	395,146,801	(49,548,651)			(49,548,651)		381,809,195		65,343,166	65,343,166	12,513,338	XXX
9999999 - Totals						1,429,821,471	XXX	1,365,311,755	1,230,904,529	(49,548,651)	(1,660,840)		(51,209,491)		1,355,512,300		67,053,240	67,053,240	41,998,421	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91282C-AV-3	UNITED STATES TREASURY		01/28/2021	MERRILL LYNCH PIERCE FENNER	03/05/2021	Various	25,000,000	24,579,202	23,668,064	24,583,106		3,904		3,904			(915,042)	(915,042)	66,108	45,321
0599999. Subtotal - Bonds - U.S. Governments							25,000,000	24,579,202	23,668,064	24,583,106		3,904		3,904			(915,042)	(915,042)	66,108	45,321
3136AU-GU-9	FNR 2016-79 JC - CMO/RMBS		03/04/2021	KEYBANK	12/08/2021	CITITGROUP MTGE 3P	1,254,168	1,285,571	1,281,211	1,283,018		(2,553)		(2,553)			(1,807)	(1,807)	24,212	697
3136B0-UN-4	FNR 2018-3 CD - CMO/RMBS		03/30/2021	WELLS FARGO	11/30/2021	MITSUBISHI	5,645,717	5,983,578	5,996,369	5,960,402		(23,176)		(23,176)			35,967	35,967	112,914	1,882
3136BD-QE-1	FNR 2020-95 D - CMO/RMBS		03/09/2021	MITSUBISHI	11/30/2021	Credit Suisse First Boston	1,974,000	1,998,367	1,992,892	1,996,756		(1,611)		(1,611)			(3,864)	(3,864)	29,610	1,206
3136BH-DH-9	FNR 2021-25 EZ - CMO/RMBS		12/01/2021	KEYBANK	12/08/2021	MITSUBISHI	2,480,964	2,448,109	2,365,445	2,449,182		1,073		1,073			(83,737)	(83,737)	37,259	4,245
3136BH-UQ-0	FNR 2021-033 AV - CMO/RMBS		04/26/2021	JPMORGAN CHASE BANK	11/04/2021	Various	5,635,000	5,798,107	5,774,579	5,794,617		(3,490)		(3,490)			(20,038)	(20,038)	71,719	10,566
3137BY-6K-1	FHR 4680 GZ - CMO/RMBS		11/01/2021	KEYBANK	11/12/2021	BK OF NYC/FCSTONE	4,663,695	5,106,909	5,056,648	5,056,209		(50,700)		(50,700)			439	439	100,464	1,777
3137FY-6S-0	FHR 5099 CM - CMO/RMBS		05/21/2021	UknownNOMURA	11/04/2021	MITSUBISHI	3,750,000	3,555,469	3,575,391	3,561,111		5,642		5,642			14,280	14,280	38,333	5,208
3137H0-7B-8	FHR 5105 JM - CMO/RMBS		07/01/2021	KEYBANK	11/30/2021	Credit Suisse First Boston	7,584,812	7,612,662	7,523,185	7,610,940		(1,723)		(1,723)			(87,754)	(87,754)	63,207	2,528
3137H1-TG-1	FHR 5131 EM - CMO/RMBS		07/22/2021	MITSUBISHI	11/29/2021	MITSUBISHI	11,849,000	11,982,301	11,594,817	11,974,421		(7,880)		(7,880)			(379,604)	(379,604)	95,889	19,090
3137H2-CF-9	FHR 5142 BD - CMO/RMBS		09/30/2021	KEYBANK	11/19/2021	CITITGROUP MTGE 3P	10,650,989	10,471,254	10,439,217	10,473,375		2,121		2,121			(34,157)	(34,157)	30,178	2,367
3137H2-J9-6	FHR 5138 HM - CMO/RMBS		08/13/2021	MITSUBISHI	12/08/2021	MITSUBISHI	5,968,000	5,988,049	5,844,444	5,986,932		(1,117)		(1,117)			(142,488)	(142,488)	39,621	9,947
3140X8-CR-6	FN FM4579 - RMBS		06/07/2021	MITSUBISHI	11/02/2021	Various	6,460,076	6,704,348	6,643,362	6,681,961		(22,387)		(22,387)			(38,598)	(38,598)	67,116	5,832
3140XB-DN-7	FN FM7308 - RMBS		05/24/2021	KEYBANK	11/02/2021	Various	9,320,763	9,681,943	9,585,728	9,649,094		(32,849)		(32,849)			(63,366)	(63,366)	96,997	8,415
3199999. Subtotal - Bonds - U.S. Special Revenues							77,237,185	78,616,665	77,673,288	78,478,017		(138,648)		(138,648)			(804,729)	(804,729)	807,520	73,759
38141G-YA-6	GOLDMAN SACHS GROUP INC		03/01/2021	GOLDMAN	11/10/2021	Jane Street	7,400,000	7,400,000	7,285,966	7,400,000							(114,034)	(114,034)	72,655	
00914A-AM-4	AIR LEASE CORP		05/17/2021	JP MORGAN CHASE BANK/HSBCSI	08/30/2021	Unknown	2,519,000	2,499,528	2,500,500	2,500,500		972		972					12,595	
404119-BU-2	HCA INC		02/19/2021	BNP PARIBAS SECURITIES BOND	12/08/2021	MORGAN STANLEY CO	1,730,000	1,998,098	1,901,720	1,960,522		(37,576)		(37,576)			(58,802)	(58,802)	63,794	1,730
08179X-AW-5	BSP II AR2 - CDO	C	02/17/2021	CITIGROUP GLOBAL MARKETS INC.	08/30/2021	Adjustment	2,000,000	2,000,000	2,000,000	2,000,000									10,345	
50220P-AC-7	LSEGA FINANCING PLC	C	08/19/2021	Barclays Capital	12/08/2021	CITIGROUP GLOBAL MARKETS, INC	973,000	991,789	961,217	990,971		(818)		(818)			(29,754)	(29,754)	13,190	7,406
120568-BC-3	BUNGE LIMITED FINANCE CORP		05/26/2021	JP MORGAN CHASE BANK/HSBCSI	08/30/2021	Unknown	2,500,000	2,509,150	2,508,949	2,508,949		(201)		(201)					20,243	2,674
502431-AM-1	L3HARRIS TECHNOLOGIES INC		02/04/2021	US BANCORP INVESTMENTS INC.	12/08/2021	MORGAN STANLEY CO	1,262,000	1,490,838	1,413,225	1,465,222		(25,616)		(25,616)			(51,997)	(51,997)	54,757	8,175
172967-ML-2	CITIGROUP INC		05/24/2021	CITIGROUP GLOBAL MARKETS, INC	08/30/2021	Unknown	2,500,000	2,550,176	2,548,076	2,548,076		(2,099)		(2,099)					39,064	21,661
83405Q-AD-1	SCLP 2017-6 C - ABS		05/27/2021	BNP PARIBAS SECURITIES BOND	08/30/2021	Unknown	4,998,000	5,101,865	5,083,757	5,083,757		(18,109)		(18,109)					53,020	3,349
902613-AE-8	UBS GROUP AG	C	05/18/2021	UBS	08/30/2021	Unknown	2,745,000	2,632,482	2,635,066	2,635,066		2,583		2,583					31,789	15,815
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							28,627,000	29,173,926	28,838,476	29,093,063		(80,864)		(80,864)			(254,587)	(254,587)	371,452	60,809
8399998. Total - Bonds							130,864,185	132,369,793	130,179,827	132,154,186		(215,608)		(215,608)			(1,974,358)	(1,974,358)	1,245,081	179,889
8999998. Total - Preferred Stocks																				
030372-50-2	American Funds IS US GOVT SECURITIES FD CL 1		06/23/2021	American Funds	07/02/2021	American Funds	12,491.000	150,726	146,644	150,726							(4,082)	(4,082)	4,925	
25239Y-54-3	DFA VIT Inflation-Prote Securities		12/03/2021	Dimensional Fund Advisors LP	12/27/2021	Dimensional Fund Advisors LP	3,906.000	44,024	44,616	44,024							592	592	11	
380987-59-4	GOLDMAN SACHS VIT GOVERNMENT MMKT INSTUTIO CLASS		12/03/2021	Goldman Sachs Investments	12/15/2021	Goldman Sachs Investments	427,814.000	427,814	427,814	427,814									7	
55273F-67-0	MFS MidCap Ser Growth Intial		01/15/2021	Massachusetts Financial Services Company	12/17/2021	Massachusetts Financial Services Company	240,814.000	3,036,208	3,062,880	3,036,209							26,671	26,671	22,090	
55274F-35-6	MFS RESEARCH INTL INTIAL CL		03/25/2021	Massachusetts Financial Services Company	12/27/2021	Massachusetts Financial Services Company	230.000	4,235	4,413	4,234							179	179	119	
008892-54-9	Invesco VI INVESCO VI SmCap Equity Fund I		04/05/2021	Invesco Variable Insurance Funds, Inc.	12/30/2021	Invesco Variable Insurance Funds, Inc.	2,081.000	49,821	49,405	49,820							(415)	(415)	1,099	
024936-75-9	American Century Am Century VP Large Co Val II		03/26/2021	American Century Variable Portfolios, Inc.	12/31/2021	American Century Variable Portfolios, Inc.	8.000	149	156	149							7	7		
09253L-77-7	Blackrock BlackRock Glob Alloc VI CI 1		01/26/2021	BlackRock Variable Series Funds, Inc.	09/16/2021	BlackRock Variable Series Funds, Inc.	13,944.000	277,075	276,905	277,075							(170)	(170)	19	
246493-87-8	LVIP Delaware VIP Emrg Mkts Std		02/05/2021	Delaware VIP Trust	12/27/2021	Delaware VIP Trust	4,275.000	137,271	120,553	137,271							(16,718)	(16,718)	988	
25155X-40-4	DWS Small Cap Index VIP A		08/13/2021	DWS Variable Series I and II	12/31/2021	DWS Variable Series I and II	4,153.000	78,019	78,570	78,018							552	552	2,649	
52467K-77-1	LEGG MASON WESTERN ASSET CORE PLUS VIT I		01/04/2021	ClearBridge Investments	12/31/2021	ClearBridge Investments	50,499.000	314,107	307,596	314,107							(6,511)	(6,511)	72	
55273F-10-0	MFS VIT Growth Series C I		01/04/2021	Massachusetts Financial Services Company	12/30/2021	Massachusetts Financial Services Company	13,918.000	1,010,886	1,133,315	1,010,885							122,430	122,430	59,526	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
693394-61-1	PIMCO VIT Commodity Real Ret Strat Inst		03/11/2021	PIMCO Variable Insurance Trust	04/20/2021	PIMCO Variable Insurance Trust	7.000	47	47	46							1	1		
693394-74-4	PIMCO VIT PVIT Real Return Inst		03/22/2021	PIMCO Variable Insurance Trust	12/01/2021	PIMCO Variable Insurance Trust	23,846.000	328,239	334,067	328,239							5,828	5,828	8,255	
693394-78-5	PIMCO VIT Total Return Inst		03/03/2021	PIMCO Variable Insurance Trust	12/16/2021	PIMCO Variable Insurance Trust	289,913.000	3,281,099	3,109,121	3,281,099							(171,978)	(171,978)	185,659	
724027-23-0	Pioneer Select MCap Gr VCT CL1		05/10/2021	Pioneer Variable Contracts Trust	12/14/2021	Pioneer Variable Contracts Trust	3,933.000	147,836	132,047	147,836							(15,789)	(15,789)	21,871	
921925-20-2	Vanguard VIF Tot Bond Mkt Index		12/03/2021	Vanguard Variable Insurance Fund Portfolios	12/31/2021	Vanguard Variable Insurance Fund Portfolios	1,379.000	16,744	16,812	16,744							68	68	144	
921925-40-0	Vanguard VIF Balance Port Investor 1		12/03/2021	Vanguard Variable Insurance Fund Portfolios	12/31/2021	Vanguard Variable Insurance Fund Portfolios	238.000	5,928	6,471	5,928							543	543		
921925-70-7	Vanguard VIF International Port Inv CL		08/13/2021	Vanguard Variable Insurance Fund Portfolios	12/31/2021	Vanguard Variable Insurance Fund Portfolios	2,871.000	116,518	115,104	116,518							(1,414)	(1,414)	866	
921925-80-6	Vanguard VIF High Yield Bond Port I		12/03/2021	Vanguard Variable Insurance Fund Portfolios	12/31/2021	Vanguard Variable Insurance Fund Portfolios	1,186.000	9,425	9,489	9,425							64	64	239	
921925-81-4	Vanguard VIF Total Stock Mkt Index Inv		12/03/2021	Vanguard Variable Insurance Fund Portfolios	12/31/2021	Vanguard Variable Insurance Fund Portfolios	3,178.000	157,051	175,509	157,051							18,458	18,458	2,843	
921925-84-8	Vanguard VIF Real Estate Index Portfolo		09/30/2021	Vanguard Variable Insurance Fund Portfolios	12/31/2021	Vanguard Variable Insurance Fund Portfolios	702.000	9,186	10,169	9,186							983	983	137	
921925-85-5	Vanguard VIF Mid Cap Idx Inv Cl		12/03/2021	Vanguard Variable Insurance Fund Portfolios	12/31/2021	Vanguard Variable Insurance Fund Portfolios	1,138.000	29,382	32,352	29,383							2,969	2,969		
921925-87-1	Vanguard VIF Diversified Value Port		12/03/2021	Vanguard Variable Insurance Fund Portfolios	12/08/2021	Vanguard Variable Insurance Fund Portfolios	156,674.000	2,408,191	2,619,726	2,408,191							211,535	211,535	30,493	
922174-10-7	Fidelity VIP Fidelity VIP Gov Money Market		02/17/2021	Fidelity Variable Insurance Products	12/31/2021	Fidelity Variable Insurance Products	9,888,319.000	9,888,319	9,888,319	9,888,319									709	
922174-53-7	Fidelity VIP Fidelity VIP Freedm 2020 Ser 2		03/26/2021	Fidelity Variable Insurance Products	12/31/2021	Fidelity Variable Insurance Products	7,408.000	109,245	112,953	109,245							3,708	3,708	2,439	
922174-83-4	Fidelity VIP Fidelity VIP Gov MMkt Serv Cl		11/01/2021	Fidelity Variable Insurance Products	12/28/2021	Fidelity Variable Insurance Products	9,415,910.000	9,415,910	9,415,910	9,415,910									382	
922175-10-4	Fidelity VIP II Inv Grade Bond		06/14/2021	Fidelity Variable Insurance Products	12/31/2021	Fidelity Variable Insurance Products	41.000	565	572	565							7	7	2	
922175-30-2	Fidelity VIP II Index 500		12/03/2021	Fidelity Variable Insurance Products	12/31/2021	Fidelity Variable Insurance Products	29.000	11,580	12,735	11,580							1,155	1,155	11	
922175-84-9	Fidelity VIP II Contra Port Service C 2		03/15/2021	Fidelity Variable Insurance Products	11/01/2021	Fidelity Variable Insurance Products	18,821.000	854,769	914,075	854,769							59,306	59,306	2,116	
922176-40-9	Fidelity VIP Mid Cap Initial		02/25/2021	Fidelity Variable Insurance Products	12/01/2021	Fidelity Variable Insurance Products	231.000	9,413	10,502	9,413							1,089	1,089	27	
00162T-30-8	Morningstar Conservative ETF AstAlc Cl I		06/22/2021	Financial Investors Variable Ins Trust	12/31/2021	Financial Investors Variable Ins Trust	150.000	1,761	1,774	1,761							13	13	9	
00888X-77-3	AIM Invesco INVESCO VI Comstock I		03/04/2021	Invesco Variable Insurance Funds, Inc.	12/29/2021	Invesco Variable Insurance Funds, Inc.	79.000	1,340	1,629	1,340							289	289	15	
030372-40-3	American Funds IS Growth Class 1		12/03/2021	American Funds	12/08/2021	American Funds	2.000	257	262	256							6	6	1	
05589U-86-1	BNY Mellon VIF Appreciation Init		01/04/2021	BNY Mellon	12/01/2021	BNY Mellon	2,534.000	117,763	120,289	117,764							2,525	2,525	11,855	
19766E-66-5	Columbia VP Income Opprtnts Fnd CL 2		10/15/2021	Columbia Funds Variable Insurance Trust	10/22/2021	Columbia Funds Variable Insurance Trust	8,622.000	64,950	62,076	64,950							(2,874)	(2,874)	3,833	
19766E-67-3	Columbia Columbia VP Income Opport Cl 1		07/29/2021	Columbia Funds Variable Insurance Trust	10/04/2021	Columbia Funds Variable Insurance Trust	3,415.000	26,207	24,790	26,207							(1,417)	(1,417)	2,032	
233203-71-0	DFA DFA VA US Targeted Val		03/11/2021	Dimensional Fund Advisors LP	12/31/2021	Dimensional Fund Advisors LP	1,480.000	35,034	36,209	35,035							1,174	1,174	13	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
233203-72-8	DFA DFA VA Global Bd Port		01/11/2021	Dimensional Fund Advisors LP	01/15/2021	Dimensional Fund Advisors LP	2.000	17	17	17										
25159W-83-2	DWS International Growth VIP Cks B		06/10/2021	DWS Variable Series I and II	12/31/2021	DWS Variable Series I and II	80.000	1,475	1,495	1,475							20	20		
355150-42-6	Franklin Templeton FVIP US Govt Sec Fd CL 2		04/05/2021	Franklin Templeton Variable Insurance Products Trust	05/04/2021	Franklin Templeton Variable Insurance Products Trust	436.000	5,244	5,230	5,244							(14)	(14)		
355150-77-2	Franklin Templeton FTVIP Devlpg Mkts Fd CL 1		06/15/2021	Franklin Templeton Variable Insurance Products Trust	10/01/2021	Franklin Templeton Variable Insurance Products Trust	104.000	1,289	1,140	1,289							(149)	(149)		
355150-79-8	Franklin Templeton FTVIP Foreign Fd Cl 1		06/15/2021	Franklin Templeton Variable Insurance Products Trust	08/27/2021	Franklin Templeton Variable Insurance Products Trust	72.000	1,063	1,027	1,063							(36)	(36)	13	
355150-81-4	Franklin Templeton FVIP Rising Div Fd Sec Cl 1		06/15/2021	Franklin Templeton Variable Insurance Products Trust	10/04/2021	Franklin Templeton Variable Insurance Products Trust	334.000	10,773	10,977	10,773							204	204		
480906-60-1	JP Morgan IT MidCap Val 1 Cl I		02/26/2021	JP Morgan Series Trust	12/29/2021	JP Morgan Series Trust	100,622.000	1,168,556	1,329,521	1,168,557							160,964	160,964	76,938	
53500Q-17-1	LVIP Del VIP Smid Cap Core Std		04/07/2021	Delaware VIP Trust	12/30/2021	Delaware VIP Trust	4,548.000	127,609	127,233	127,609							(376)	(376)	10,151	
55274F-48-9	MFS MFS VIT II Govt Sec Init		11/01/2021	Massachusetts Financial Services Company	12/01/2021	Massachusetts Financial Services Company	4,528.000	57,646	56,997	57,646							(649)	(649)		
693394-58-7	PIMCO VIT PVIT Emrging Mkts Bd Inst		08/04/2021	PIMCO Variable Insurance Trust	12/30/2021	PIMCO Variable Insurance Trust	351.000	4,559	4,383	4,559							(176)	(176)	135	
693394-67-8	PIMCO VIT Glb Bd Opp Unh Inst		06/10/2021	PIMCO Variable Insurance Trust	11/22/2021	PIMCO Variable Insurance Trust	5,114.000	59,385	55,687	59,386							(3,699)	(3,699)	1,194	
693394-71-0	PIMCO VIT PIMCO LT US Govt Inst		11/22/2021	PIMCO Variable Insurance Trust	11/22/2021	PIMCO Variable Insurance Trust	170,049.000	1,871,361	1,892,643	1,871,361							21,282	21,282	30,082	
86664T-53-2	MFS VIT III Mid Cap Value Port		01/04/2021	Massachusetts Financial Services Company	12/31/2021	Massachusetts Financial Services Company	5,019.000	42,359	53,003	42,360							10,643	10,643	719	
921925-76-4	Vanguard Total Intl Stock Mkt Index		12/03/2021	Vanguard Variable Insurance Fund Portfolios	12/08/2021	Vanguard Variable Insurance Fund Portfolios	10.000	230	236	231							5	5		
921925-79-8	Vanguard VIF Conservative Allocation		12/03/2021	Vanguard Variable Insurance Fund Portfolios	12/08/2021	Vanguard Variable Insurance Fund Portfolios	5.000	135	136	135							1	1		
922175-68-2	Fidelity VIP INTERNATIONAL INDEX INITIA		01/05/2021	Fidelity Variable Insurance Products	12/31/2021	Fidelity Variable Insurance Products	11,888.000	130,413	137,340	130,413							6,927	6,927	470	
922175-71-6	Fidelity VIP EXTENDED MKT INDEX INIT		12/03/2021	Fidelity Variable Insurance Products	12/08/2021	Fidelity Variable Insurance Products	11.000	158	162	157							5	5		
922177-32-4	Fidelity VIP Emerging Mkts Port Initial		01/26/2021	Fidelity Variable Insurance Products	12/16/2021	Fidelity Variable Insurance Products	9,659.000	151,678	130,818	151,678							(20,860)	(20,860)	9,060	
9499999. Subtotal - Common Stocks - Mutual Funds								36,211,044	36,623,921	36,211,045							412,876	412,876	494,218	
9799998. Total - Common Stocks								36,211,044	36,623,921	36,211,045							412,876	412,876	494,218	
9899999. Total - Preferred and Common Stocks								36,211,044	36,623,921	36,211,045							412,876	412,876	494,218	
9999999 - Totals								168,580,837	166,803,748	168,365,231		(215,608)		(215,608)			(1,561,482)	(1,561,482)	1,739,299	179,889

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
UNITED STATES TREASURY			09/03/2021	MORGAN STANLEY CO	01/31/2022	3,805,645		(21,828)			3,800,000	3,827,474	29,817		1.875	0.052	JJ		7,357
UNITED STATES TREASURY			09/13/2021	NOMURA SECURITIES/FIXED INCOME	01/15/2022	26,024,401		(189,983)			26,000,000	26,214,384	300,272		2.500	0.033	JJ		107,745
UNITED STATES TREASURY			12/29/2021	Various	03/31/2022	42,533,461		(3,615)			42,500,000	42,537,076	40,719		0.375	0.053	MS		36,161
UNITED STATES TREASURY			12/29/2021	Various	04/30/2022	36,002,696		(237)			36,000,000	36,002,933	7,707		0.125	0.102	AO		6,291
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						108,366,203		(215,663)			108,300,000	108,581,867	378,515		XXX	XXX	XXX		157,554
0599999. Total - U.S. Government Bonds						108,366,203		(215,663)			108,300,000	108,581,867	378,515		XXX	XXX	XXX		157,554
1099999. Total - All Other Government Bonds															XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
3199999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds															XXX	XXX	XXX		
4899999. Total - Hybrid Securities															XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
6599999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
7699999. Total - Issuer Obligations						108,366,203		(215,663)			108,300,000	108,581,867	378,515		XXX	XXX	XXX		157,554
7799999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
7899999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
7999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
8099999. Total - SVO Identified Funds															XXX	XXX	XXX		
8199999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
8299999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
8399999. Total Bonds						108,366,203		(215,663)			108,300,000	108,581,867	378,515		XXX	XXX	XXX		157,554
8699999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
9199999 - Totals						108,366,203		(215,663)			XXX	108,581,867	378,515		XXX	XXX	XXX		157,554

1.

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

1A	1A ...$ 108,366,203	1B ...$	1C ...$	1D ...$	1E ...$	1F ...$	1G ...$
1B	2A ...$	2B ...$	2C ...$				
1C	3A ...$	3B ...$	3C ...$				
1D	4A ...$	4B ...$	4C ...$				
1E	5A ...$	5B ...$	5C ...$				
1F	6 ...$						

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
.L010721 SPX EUR001/07/22|.L010721| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2021	01/07/2022	602	2,290,000	3803.79		152,147		397,065		397,065	244,905						0010
.K010721 SPX EUR001/07/22|.K010721| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2021	01/07/2022	397	1,510,000	3803.79		65,459		127,439		127,439	61,980						0010
.J012121 SPX EUR001/21/22|.J012121| SPX EUR0 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2021	01/21/2022	388	1,495,000	3853.07		61,086		117,108		117,108	56,022						0010
.K012121 SPX EUR001/21/22|.K012121| SPX EUR0 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2021	01/21/2022	814	3,135,000	3853.07		208,415		539,670		539,670	331,256						0010
.012621N RTY EUR001/21/22|.012621N| RTY EUR0 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/26/2021	01/21/2022	782	1,674,590	2141.42		105,656		90,673		90,673	(14,983)						0010
.012621M RTY EUR001/07/22|.012621M| RTY EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/26/2021	01/07/2022	706	1,480,404	2096.89		99,264		105,074		105,074	5,838						0010
.012621C NDX EUR001/07/22|.012621C| NDX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/26/2021	01/07/2022	250	3,234,893	12939.57		229,498		448,214		448,214	218,716						0010
.012621D NDX EUR001/21/22|.012621D| NDX EUR0 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/26/2021	01/21/2022	86	1,152,829	13404.99		82,274		185,797		185,797	103,523						0010
.P020821 SPX EUR002/07/22|.P020821| SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/08/2021	02/07/2022	895	3,505,000	3915.59		141,742		269,825		269,825	128,083						0010
.R020821 SPX EUR002/07/22|.R020821| SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/08/2021	02/07/2022	1,135	4,445,000	3915.59		301,727		756,648		756,648	454,921						0010
.Q020821 SPX EUR002/07/22|.Q020821| SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/08/2021	02/07/2022	1,320	5,170,000	3915.59		333,982		791,445		791,445	457,463						0010
.021021J MXEF EUR001/07/2|.021021J|M XEF EUR0 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/10/2021	01/07/2022	708	936,188	1322.3		69,632		1		1	(69,631)						0010
.021021L MXEF EUR002/07/2|.021021L|M XEF EUR0 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/10/2021	02/07/2022	1,254	1,755,362	1399.81		105,186		236		236	(104,950)						0010
.021021K MXEF EUR001/21/2|.021021K|M XEF EUR0 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/10/2021	01/21/2022	422	593,362	1406.07		35,933		4		4	(35,929)						0010
.J022221 SPX EUR002/22/22|.J022221| SPX EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	02/22/2021	02/22/2022	351	1,359,993	3876.5		55,896		104,628		104,628	48,732						0010
.K022221 SPX EUR002/22/22|.K022221| SPX EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	02/22/2021	02/22/2022	1,216	4,714,987	3876.5		319,677		766,453		766,453	446,776						0010
.R030821 SPX EUR003/07/22|.R030821| SPX EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/08/2021	03/07/2022	1,209	4,620,012	3821.35		297,528		713,819		713,819	416,291						0010
.Q030821 SPX EUR003/07/22|.Q030821| SPX EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/08/2021	03/07/2022	565	2,160,018	3821.35		110,376		227,391		227,391	117,015						0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
.P030821 SPX EUR003/07/22|.P030821| SPX EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/08/2021	03/07/2022	619	2,364,995	3821.35		96,019		183,183		183,183	87,164						0010
.030921B PIMEFI EUR001/07|.030921B|PIM EFI EUR0 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/09/2021	01/07/2022	3,650	1,629,105	446.33		119,173		196,779		196,779	77,607						0010
.030921H PIMEFI EUR002/22|.030921H|PIM EFI EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/09/2021	02/22/2022	4,926	2,304,629	467.85		138,962		184,340		184,340	45,378						0010
.030921A PIMEFI EUR001/07|.030921A|PIM EFI EUR0 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/09/2021	01/07/2022	5,019	2,240,130	446.33		102,689		183,934		183,934	81,246						0010
.030921C PIMEFI EUR001/21|.030921C|PIM EFI EUR0 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/09/2021	01/21/2022	3,379	1,560,422	461.8		62,376		105,956		105,956	43,580						0010
.030921D PIMEFI EUR001/21|.030921D|PIM EFI EUR0 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/09/2021	01/21/2022	3,193	1,474,527	461.8		94,225		126,277		126,277	32,051						0010
.030921E PIMEFI EUR002/07|.030921E|PIM EFI EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/09/2021	02/07/2022	3,405	1,621,393	476.18		58,532		86,973		86,973	28,441						0010
.030921F PIMEFI EUR002/07|.030921F|PIM EFI EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/09/2021	02/07/2022	8,752	4,167,527	476.18		220,288		253,064		253,064	32,776						0010
.030921J PIMEFI EUR003/07|.030921J|PIM EFI EUR0 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/09/2021	03/07/2022	6,105	2,726,737	446.64		212,637		324,804		324,804	112,166						0010
.030921G PIMEFI EUR002/22|.030921G|PIM EFI EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/09/2021	02/22/2022	2,476	1,158,397	467.85		46,326		72,118		72,118	25,792						0010
.030921I PIMEFI EUR003/07|.030921I|PIM EFI EUR0 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/09/2021	03/07/2022	8,024	3,583,839	446.64		186,317		287,535		287,535	101,218						0010
.K032221 SPX EUR003/21/22|.K032221| SPX EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/22/2021	03/21/2022	529	2,085,000	3940.59		118,845		265,762		265,762	146,917						0010
.L032221 SPX EUR003/21/22|.L032221| SPX EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/22/2021	03/21/2022	1,203	4,740,000	3940.59		305,398		699,033		699,033	393,634						0010
.J032221 SPX EUR003/21/22|.J032221| SPX EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/22/2021	03/21/2022	563	2,220,000	3940.59		90,953		170,023		170,023	79,070						0010
.032521C NDX EUR003/07/22|.032521C| NDX EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/25/2021	03/07/2022	215	2,644,302	12299.08		186,343		359,377		359,377	173,035						0010
.032521D NDX EUR003/21/22|.032521D| NDX EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/25/2021	03/21/2022	224	2,931,378	13086.51		158,574		387,956		387,956	229,382						0010
.032521K RTY EUR002/07/22|.032521K| RTY EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/25/2021	02/07/2022	701	1,605,122	2289.76		68,158		25,061		25,061	(43,098)						0010
.032521B NDX EUR002/22/22|.032521B| NDX EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/25/2021	02/22/2022	154	2,036,456	13223.74		107,102		299,817		299,817	192,714						0010
.032521L RTY EUR002/22/22|.032521L| RTY EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/25/2021	02/22/2022	649	1,460,944	2251.07		79,976		43,135		43,135	(36,841)						0010

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
.032521M RTY EUR003/07/22|.032521M|RTY EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/25/2021	03/07/2022	1,005	2,214,005	2202.99		116,258		99,152		99,152	(17,107)						0010
.032521A NDX EUR002/07/22|.032521A|NDX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/25/2021	02/07/2022	252	3,451,145	13695.02		131,610		450,576		450,576	318,967						0010
.032521N RTY EUR003/21/22|.032521N|RTY EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/25/2021	03/21/2022	816	1,849,741	2266.84		93,587		61,148		61,148	(32,439)						0010
.Q040721 SPX EUR004/07/22|.Q040721|SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2021	04/07/2022	1,680	6,855,000	4079.95		390,392		916,903		916,903	526,511						0010
.R040721 SPX EUR004/07/22|.R040721|SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2021	04/07/2022	1,703	6,950,000	4079.95		404,212		975,013		975,013	570,801						0010
.P040721 SPX EUR004/07/22|.P040721|SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2021	04/07/2022	946	3,860,000	4079.95		155,249		291,241		291,241	135,992						0010
.Q042121 SPX EUR004/21/22|.Q042121|SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2021	04/21/2022	1,111	4,635,000	4173.42		273,743		604,323		604,323	330,579						0010
.M042121 SPX EUR004/21/22|.M042121|SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2021	04/21/2022	442	1,845,000	4173.42		72,841		128,692		128,692	55,852						0010
.N042121 SPX EUR004/21/22|.N042121|SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2021	04/21/2022	575	2,400,000	4173.42		130,224		264,835		264,835	134,611						0010
.L050721 SPX EUR005/09/22|.L050721|SPX EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/07/2021	05/09/2022	2,309	9,775,000	4232.6		522,963		1,010,585		1,010,585	487,622						0010
.K050721 SPX EUR005/09/22|.K050721|SPX EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/07/2021	05/09/2022	842	3,565,000	4232.6		149,017		257,683		257,683	108,666						0010
.M050721 SPX EUR005/09/22|.M050721|SPX EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/07/2021	05/09/2022	1,206	5,105,000	4232.6		301,808		624,421		624,421	322,613						0010
.051021G PIMEFI EUR004/21|.051021G|PIMEFI EUR0 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/10/2021	04/21/2022	3,292	1,557,544	473.13		59,618		83,794		83,794	24,176						0010
.051021C PIMEFI EUR003/21|.051021C|PIMEFI EUR0 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/10/2021	03/21/2022	5,180	2,400,619	463.44		106,708		153,681		153,681	46,973						0010
.051021I PIMEFI EUR004/21|.051021I|PIMEFI EUR0 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/10/2021	04/21/2022	5,775	2,732,326	473.13		154,019		215,513		215,513	61,494						0010
.051021J PIMEFI EUR005/09|.051021J|PIMEFI EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/10/2021	05/09/2022	2,521	1,197,803	475.13		48,630		68,182		68,182	19,552						0010
.051021H PIMEFI EUR004/21|.051021H|PIMEFI EUR0 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/10/2021	04/21/2022	2,274	1,075,898	473.13		54,758		78,276		78,276	23,518						0010
.051021E PIMEFI EUR004/07|.051021E|PIMEFI EUR0 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/10/2021	04/07/2022	3,101	1,446,492	466.46		61,183		86,423		86,423	25,241						0010
.051021K PIMEFI EUR005/09|.051021K|PIMEFI EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/10/2021	05/09/2022	4,653	2,210,780	475.13		114,976		162,755		162,755	47,780						0010

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.051021L PIMEFI EUR005/09|.051021L|PIMEFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/10/2021	05/09/2022	5,411	2,570,928	475.13		144,095		200,417		200,417	56,322						0010
.051021F PIMEFI EUR004/07|.051021F|PIMEFI EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/10/2021	04/07/2022	8,151	3,802,115	466.46		234,586		334,983		334,983	100,397						0010
.051021D PIMEFI EUR003/21|.051021D|PIMEFI EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/10/2021	03/21/2022	4,947	2,292,638	463.44		147,124		209,831		209,831	62,707						0010
.051221E MXEF EUR004/21/2|.051221E|MXEF EURO 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	05/12/2021	04/21/2022	923	1,233,922	1336.86		62,450		9,113		9,113	(53,337)						0010
.051221F MXEF EUR005/09/2|.051221F|MXEF EURO 05/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	05/12/2021	05/09/2022	594	801,051	1348.57		39,376		6,291		6,291	(33,085)						0010
.051221A MXEF EUR002/22/2|.051221A|MXEF EURO 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	05/12/2021	02/22/2022	568	793,877	1397.67		26,543		262		262	(26,281)						0010
.051221C MXEF EUR003/21/2|.051221C|MXEF EURO 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	05/12/2021	03/21/2022	929	1,241,395	1336.27		63,061		4,965		4,965	(58,096)						0010
.051221D MXEF EUR004/07/2|.051221D|MXEF EURO 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	05/12/2021	04/07/2022	916	1,226,304	1338.76		61,216		6,744		6,744	(54,473)						0010
.051221B MXEF EUR003/07/2|.051221B|MXEF EURO 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	05/12/2021	03/07/2022	579	757,413	1308.14		39,853		4,246		4,246	(35,607)						0010
.U052121 SPX EUR005/23/22|.U052121|SPX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/21/2021	05/23/2022	490	2,035,000	4155.86		127,798		274,405		274,405	146,607						0010
.S052121 SPX EUR005/23/22|.S052121|SPX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/21/2021	05/23/2022	1,132	4,705,015	4155.86		263,010		508,720		508,720	245,710						0010
.R052121 SPX EUR005/23/22|.R052121|SPX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/21/2021	05/23/2022	569	2,365,017	4155.86		97,675		165,314		165,314	67,640						0010
.T052121 SPX EUR005/23/22|.T052121|SPX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/21/2021	05/23/2022	1,427	5,929,997	4155.86		352,242		717,689		717,689	365,447						0010
.052621A NDX EUR004/07/22|.052621A|NDX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/26/2021	04/07/2022	184	2,505,473	13616.7		158,255		322,031		322,031	163,776						0010
.052621N RTY EUR005/23/22|.052621N|RTY EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/26/2021	05/23/2022	925	2,049,125	2215.27		131,970		112,670		112,670	(19,300)						0010
.052621B NDX EUR004/21/22|.052621B|NDX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/26/2021	04/21/2022	162	2,257,494	13935.15		125,803		276,968		276,968	151,165						0010
.052621L RTY EUR004/21/22|.052621L|RTY EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/26/2021	04/21/2022	806	1,805,142	2239.63		108,133		81,727		81,727	(26,406)						0010
.052621C NDX EUR005/09/22|.052621C|NDX EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/26/2021	05/09/2022	250	3,429,908	13719.63		200,395		394,186		394,186	193,791						0010
.052621M RTY EUR005/09/22|.052621M|RTY EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/26/2021	05/09/2022	874	1,985,405	2271.63		108,664		80,492		80,492	(28,172)						0010

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.052621D NDX EUR005/23/22|.052621D| NDX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/26/2021	05/23/2022	262	3,513,876	13411.74		223,164		395,667		395,667	172,503						0010
.052621K RTY EUR004/07/22|.052621K| RTY EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/26/2021	04/07/2022	965	2,145,243	2223.05		128,374		99,318		99,318	(29,056)						0010
.S060721 SPX EUR006/07/22|.S060721| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/07/2021	06/07/2022	1,100	4,650,000	4226.52		244,172		449,408		449,408	205,236						0010
.T060721 SPX EUR006/07/22|.T060721| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/07/2021	06/07/2022	1,190	5,030,000	4226.52		290,231		575,533		575,533	285,302						0010
.U060721 SPX EUR006/07/22|.U060721| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/07/2021	06/07/2022	502	2,120,000	4226.52		128,239		266,909		266,909	138,670						0010
.R060721 SPX EUR006/07/22|.R060721| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/07/2021	06/07/2022	1,302	5,505,000	4226.52		223,008		366,418		366,418	143,410						0010
.U062121 SPX EUR006/21/22|.U062121| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2021	06/21/2022	420	1,775,000	4224.79		73,698		116,643		116,643	42,945						0010
.V062121 SPX EUR006/21/22|.V062121| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2021	06/21/2022	614	2,595,000	4224.79		133,928		231,186		231,186	97,258						0010
.X062121 SPX EUR006/21/22|.X062121| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2021	06/21/2022	765	3,230,000	4224.79		201,294		422,700		422,700	221,406						0010
.W062121 SPX EUR006/21/22|.W062121| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2021	06/21/2022	1,175	4,965,000	4224.79		290,999		563,634		563,634	272,636						0010
.062221M SPX DIGITAL06/22|.062221M| SPX DIGITAL 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2021	06/07/2022	14	59,171	4226.52		3,501		4,541		4,541	1,040						0010
.062221U PIMEFI EUR006/07|.062221U|PIM EFI EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2021	06/07/2022	5,208	2,509,996	481.95		109,889		122,965		122,965	13,076						0010
.062221W PIMEFI EUR006/07|.062221W|PIM EFI EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2021	06/07/2022	6,640	3,200,148	481.95		199,067		223,720		223,720	24,653						0010
.062221V PIMEFI EUR006/07|.062221V|PIM EFI EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2021	06/07/2022	3,434	1,655,016	481.95		92,581		105,278		105,278	12,697						0010
.062221Y PIMEFI EUR006/21|.062221Y|PIM EFI EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2021	06/21/2022	7,319	3,509,900	479.56		225,498		260,146		260,146	34,648						0010
.062221S PIMEFI EUR005/23|.062221S|PIM EFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2021	05/23/2022	3,278	1,520,205	463.76		78,672		88,513		88,513	9,841						0010
.062221O SPX DIGITAL06/21|.062221O| SPX DIGITAL 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2021	06/21/2022	75	320,000	4246.44		18,624		24,140		24,140	5,516						0010
.062221T PIMEFI EUR005/23|.062221T|PIM EFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2021	05/23/2022	10,857	5,035,042	463.76		385,858		451,215		451,215	65,357						0010
.062221Q SPX EUR006/21/22|.062221Q| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2021	06/21/2027	71	300,000	4246.44		53,229		71,674		71,674	18,445						0010

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.062221X PIMEFI EUR006/21|.062221X|PIMEFI EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2021	06/21/2022	4,681	2,244,820	479.56		113,561		130,097		130,097	16,536						0010
.0070721 SPX EUR007/07/22|.0070721|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2022	714	3,110,005	4358.13		161,720		269,894		269,894	108,174						0010
.R070721 SPX EUR007/07/27|.R070721|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2027	184	799,978	4358.13		135,120		179,317		179,317	44,197						0010
.N070721 SPX EUR007/07/22|.N070721|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2022	486	2,120,012	4358.13		87,980		133,098		133,098	45,118						0010
.P070721 SPX EUR007/07/22|.P070721|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2022	2,093	9,119,997	4358.13		518,928		913,890		913,890	394,962						0010
.0070721 SPX EUR007/07/22|.0070721|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2022	352	1,535,021	4358.13		95,631		177,087		177,087	81,457						0010
.S070721 SPX EUR007/07/22|.S070721|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2022	189	824,994	4358.13		54,698		100,935		100,935	46,237						0010
.S072121 SPX EUR007/21/22|.S072121|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2022	974	4,245,015	4358.69		246,210		417,018		417,018	170,808						0010
.V072121 SPX EUR007/21/27|.V072121|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2027	380	1,654,995	4358.69		323,056		443,249		443,249	120,193						0010
.T072121 SPX EUR007/21/22|.T072121|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2022	543	2,364,982	4358.69		155,854		283,161		283,161	127,308						0010
.U072121 SPX EUR007/21/27|.U072121|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2027	240	1,044,996	4358.69		174,724		227,418		227,418	52,694						0010
.R072121 SPX EUR007/21/22|.R072121|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2022	599	2,609,984	4358.69		136,503		218,638		218,638	82,135						0010
.0072121 SPX EUR007/21/22|.0072121|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2022	603	2,629,990	4358.69		104,411		152,728		152,728	48,317						0010
.072221Y PIMEFI EUR007/21|.072221Y|PIMEFI EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/22/2021	07/21/2022	11,075	5,379,903	485.77		282,634		350,428		350,428	67,794						0010
.072221W PIMEFI EUR007/07|.072221W|PIMEFI EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/22/2021	07/07/2022	11,756	5,729,757	487.39		293,430		363,130		363,130	69,700						0010
.072221X PIMEFI EUR007/07|.072221X|PIMEFI EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/22/2021	07/07/2022	5,488	2,674,796	487.39		150,646		184,371		184,371	33,725						0010
.072621K RTY EUR006/07/22|.072621K|RTY EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/26/2021	06/07/2022	1,110	2,574,290	2319.18		102,664		87,548		87,548	(15,116)						0010
.072621D NDX EUR007/21/22|.072621D|NDX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	07/26/2021	07/21/2022	183	2,716,201	14842.63		174,547		241,621		241,621	67,074						0010
.072621N RTY EUR007/21/22|.072621N|RTY EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/26/2021	07/21/2022	754	1,684,466	2234.04		92,719		92,648		92,648	(71)						0010

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.072621C NDX EUR007/07/22|.072621C| NDX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	07/26/2021	07/07/2022	242	3,584,151	14810.54		236,328		329,664		329,664	93,337						0010
.072621M RTY EUR007/07/22|.072621M| RTY EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/26/2021	07/07/2022	1,114	2,509,675	2252.85		133,479		128,882		128,882	(4,597)						0010
.072621L RTY EUR006/21/22|.072621L| RTY EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/26/2021	06/21/2022	746	1,705,423	2286.09		76,592		70,528		70,528	(6,064)						0010
.072621A NDX EUR006/07/22|.072621A| NDX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	07/26/2021	06/07/2022	237	3,271,285	13802.89		273,140		348,283		348,283	75,143						0010
.072621B NDX EUR006/21/22|.072621B| NDX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	07/26/2021	06/21/2022	235	3,322,249	14137.23		254,451		331,674		331,674	77,223						0010
.S080921 SPX EUR008/08/22|.S080921| SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/08/2022	1,013	4,490,000	4432.35		233,705		351,965		351,965	118,260						0010
.R080921 SPX EUR008/08/22|.R080921| SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/08/2022	724	3,210,000	4432.35		129,138		181,440		181,440	52,302						0010
.W080921 SPX EUR008/09/27|.W080921| SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/09/2027	378	1,675,000	4432.35		325,168		427,762		427,762	102,595						0010
.V080921 SPX EUR008/09/27|.V080921| SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/09/2027	367	1,625,000	4432.35		271,473		339,249		339,249	67,776						0010
.T080921 SPX EUR008/08/22|.T080921| SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/08/2022	2,003	8,880,000	4432.35		510,600		803,446		803,446	292,846						0010
.U080921 SPX EUR008/08/22|.U080921| SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/08/2022	891	3,950,000	4432.35		247,784		410,020		410,020	162,237						0010
.F080921 SPX DIGITAL08/08|.F080921| SPX DIGITAL 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/08/2022	104	460,000	4432.35		24,978		30,219		30,219	5,241						0010
.N082321 SPX EUR008/22/22|.N082321| SPX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/22/2022	267	1,195,000	4479.53		54,074		73,203		73,203	19,130						0010
.S082321 SPX EUR008/23/27|.S082321| SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/23/2027	464	2,080,000	4479.53		403,499		515,491		515,491	111,991						0010
.M082321 SPX EUR008/22/22|.M082321| SPX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/22/2022	348	1,560,000	4479.53		58,250		76,206		76,206	17,956						0010
.O082321 SPX EUR008/22/22|.O082321| SPX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/22/2022	942	4,220,000	4479.53		221,550		315,494		315,494	93,944						0010
.O082321 SPX EUR008/22/22|.O082321| SPX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/22/2022	865	3,875,000	4479.53		242,924		369,339		369,339	126,415						0010
.P082321 SPX EUR008/22/22|.P082321| SPX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/22/2022	1,058	4,740,000	4479.53		267,857		390,516		390,516	122,659						0010
.R082321 SPX EUR008/23/27|.R082321| SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/23/2027	349	1,565,000	4479.53		260,886		318,126		318,126	57,240						0010

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.082721E MXEF EUR007/21/2|.082721E|MXEF EURO 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/27/2021	07/21/2022	826	1,083,836	1312.15		52,798		27,777		27,777	(25,021)						0010
.082721G MXEF EUR008/22/2|.082721G|MXEF EURO 08/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/27/2021	08/22/2022	1,357	1,679,328	1237.53		125,590		91,055		91,055	(34,535)						0010
.082721F MXEF EUR008/08/2|.082721F|MXEF EURO 08/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/27/2021	08/08/2022	1,563	2,022,835	1294.2		112,442		66,112		66,112	(46,330)						0010
.082721D MXEF EUR007/07/2|.082721D|MXEF EURO 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/27/2021	07/07/2022	1,164	1,560,552	1340.68		60,819		26,488		26,488	(34,331)						0010
.082721C MXEF EUR006/21/2|.082721C|MXEF EURO 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/27/2021	06/21/2022	633	854,879	1350.52		30,492		11,132		11,132	(19,360)						0010
.082721B MXEF EUR006/07/2|.082721B|MXEF EURO 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/27/2021	06/07/2022	974	1,344,695	1380.59		35,600		9,757		9,757	(25,843)						0010
.082721A MXEF EUR005/23/2|.082721A|MXEF EURO 05/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/27/2021	05/23/2022	509	676,990	1330.04		26,025		8,690		8,690	(17,335)						0010
.083121C PIMEFI EUR008/08|.083121C|PIMEFI EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/31/2021	08/08/2022	5,160	2,524,788	489.3		181,477		173,433		173,433	(8,045)						0010
.083121B PIMEFI EUR008/08|.083121B|PIMEFI EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/31/2021	08/08/2022	7,674	3,754,888	489.3		236,359		231,099		231,099	(5,261)						0010
.083121D PIMEFI EUR008/22|.083121D|PIMEFI EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/31/2021	08/22/2022	5,081	2,480,036	488.1		135,409		134,573		134,573	(835)						0010
.083121E PIMEFI EUR008/22|.083121E|PIMEFI EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/31/2021	08/22/2022	6,044	2,950,076	488.1		204,045		198,954		198,954	(5,092)						0010
.083121A PIMEFI EUR008/08|.083121A|PIMEFI EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/31/2021	08/08/2022	4,619	2,260,077	489.3		103,835		102,595		102,595	(1,240)						0010
.J090721 SPX DIGITAL09/07|.J090721|SPX DIGITAL 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	43	195,000	4520.03		11,369		12,151		12,151	782						0010
.V090721 SPX EUR009/07/22|.V090721|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	864	3,905,000	4520.03		206,926		278,969		278,969	72,043						0010
.Z090721 SPX EUR009/07/27|.Z090721|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2027	338	1,530,000	4520.03		306,566		369,829		369,829	63,263						0010
.W090721 SPX EUR009/07/22|.W090721|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	1,072	4,845,000	4520.03		276,165		381,581		381,581	105,416						0010
.Y090721 SPX EUR009/07/27|.Y090721|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2027	301	1,360,000	4520.03		234,641		270,230		270,230	35,589						0010
.U090721 SPX EUR009/07/22|.U090721|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	656	2,965,000	4520.03		118,956		153,235		153,235	34,279						0010
.X090721 SPX EUR009/07/22|.X090721|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	433	1,955,000	4520.03		119,763		169,659		169,659	49,896						0010

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.090821D PIMEFI EUR009/07|.090821D|PIMEFI EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/08/2021	09/07/2022	6,407	3,214,840	501.77		156,715		164,458		164,458	7,742						0010
.090821C PIMEFI EUR009/07|.090821C|PIMEFI EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/08/2021	09/07/2022	5,072	2,544,977	501.77		101,846		107,400		107,400	5,554						0010
.090821E PIMEFI EUR009/07|.090821E|PIMEFI EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/08/2021	09/07/2022	6,148	3,084,882	501.77		165,812		172,932		172,932	7,120						0010
.T092121 SPX EUR009/21/27|.T092121|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2027	432	1,880,000	4354.19		382,336		512,096		512,096	129,761						0010
.0092121 SPX EUR009/21/22|.0092121|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2022	567	2,470,000	4354.19		133,676		192,068		192,068	58,391						0010
.0092121 SPX EUR009/21/22|.0092121|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2022	529	2,305,000	4354.19		154,988		246,157		246,157	91,168						0010
.R092121 SPX EUR009/21/27|.R092121|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2027	463	2,015,000	4354.19		346,520		440,365		440,365	93,845						0010
.C092121 SPX DIGITAL09/21|.C092121|SPX DIGITAL 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2022	178	775,000	4354.19		44,873		51,296		51,296	6,423						0010
.N092121 SPX EUR009/21/22|.N092121|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2022	945	4,115,000	4354.19		170,484		232,221		232,221	61,737						0010
.S092121 SPX EUR009/21/22|.S092121|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2022	172	750,000	4354.19		57,683		100,697		100,697	43,014						0010
.P092121 SPX EUR009/21/22|.P092121|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2022	2,065	8,990,000	4354.19		553,424		832,643		832,643	279,219						0010
.0927210 RTY EUR009/07/22|.0927210|RTY EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/27/2021	09/07/2022	1,369	3,115,310	2275.61		193,193		151,616		151,616	(41,577)						0010
.092721D NDX EUR009/21/22|.092721D|NDX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/27/2021	09/21/2022	372	5,590,330	15027.77		358,958		463,612		463,612	104,654						0010
.092721P RTY EUR009/21/22|.092721P|RTY EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/27/2021	09/21/2022	1,352	2,955,715	2186.18		219,105		189,545		189,545	(29,560)						0010
.092721A NDX EUR008/08/22|.092721A|NDX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/27/2021	08/08/2022	420	6,355,906	15133.11		378,395		500,209		500,209	121,814						0010
.092721B NDX EUR008/22/22|.092721B|NDX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/27/2021	08/22/2022	237	3,629,138	15312.82		208,503		280,658		280,658	72,155						0010
.092721N RTY EUR008/22/22|.092721N|RTY EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/27/2021	08/22/2022	1,454	3,210,868	2208.3		228,394		191,082		191,082	(37,312)						0010
.092721M RTY EUR008/08/22|.092721M|RTY EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/27/2021	08/08/2022	1,794	4,009,249	2234.81		279,774		223,697		223,697	(56,077)						0010
.092721C NDX EUR009/07/22|.092721C|NDX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/27/2021	09/07/2022	319	5,000,567	15675.76		235,122		322,417		322,417	87,295						0010

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.S100721 SPX EUR010/07/27|.S100721| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2027	490	2,155,000	4399.76		360,747		459,255		459,255	98,508						0010
.0100721 SPX EUR010/07/22|.0100721| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2022	860	3,785,000	4399.76		152,157		204,251		204,251	52,094						0010
.D100721 SPX DIGITAL10/07|.D100721| SPX DIGITAL 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2022	170	750,000	4399.76		40,575		48,499		48,499	7,924						0010
.U100721 SPX EUR010/07/27|.U100721| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2027	680	2,990,000	4399.76		609,960		791,794		791,794	181,834						0010
.Q100721 SPX EUR010/07/22|.Q100721| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2022	1,764	7,760,000	4399.76		472,584		691,657		691,657	219,073						0010
.R100721 SPX EUR010/07/22|.R100721| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2022	605	2,660,000	4399.76		182,210		281,309		281,309	99,099						0010
.P100721 SPX EUR010/07/22|.P100721| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2022	1,321	5,810,000	4399.76		310,254		436,384		436,384	126,130						0010
.100821Q PIMEFI EUR010/07|.100821Q|PIM EFI EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2021	10/07/2022	4,004	1,940,098	484.54		126,286		152,720		152,720	26,434						0010
.1008210 PIMEFI EUR010/07|.1008210|PIM EFI EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2021	10/07/2022	5,232	2,535,113	484.54		104,431		124,032		124,032	19,601						0010
.100821M PIMEFI EUR009/21|.100821M|PIM EFI EUR0 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2021	09/21/2022	4,373	2,100,090	480.24		92,489		109,721		109,721	17,233						0010
.100821P PIMEFI EUR010/07|.100821P|PIM EFI EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2021	10/07/2022	7,141	3,460,100	484.54		192,450		232,497		232,497	40,047						0010
.100821N PIMEFI EUR009/21|.100821N|PIM EFI EUR0 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2021	09/21/2022	10,110	4,855,226	480.24		291,674		352,408		352,408	60,734						0010
.M102121 SPX EUR010/21/22|.M102121| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/21/2021	10/21/2022	1,386	6,305,000	4549.78		383,975		507,253		507,253	123,278						0010
.0102121 SPX EUR010/21/27|.0102121| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/21/2021	10/21/2027	259	1,180,000	4549.78		199,774		231,013		231,013	31,239						0010
.T102121 SPX DIGITAL10/21|.T102121| SPX DIGITAL 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/21/2021	10/21/2022	79	360,000	4549.78		22,644		24,294		24,294	1,650						0010
.N102121 SPX EUR010/21/22|.N102121| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/21/2021	10/21/2022	407	1,850,000	4549.78		117,105		155,666		155,666	38,561						0010
.K102121 SPX EUR010/21/22|.K102121| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/21/2021	10/21/2022	427	1,945,000	4549.78		75,661		92,382		92,382	16,722						0010
.L102121 SPX EUR010/21/22|.L102121| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/21/2021	10/21/2022	757	3,445,000	4549.78		193,609		249,812		249,812	56,203						0010
.P102121 SPX EUR010/21/27|.P102121| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/21/2021	10/21/2027	636	2,895,000	4549.78		592,896		692,700		692,700	99,804						0010

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.1022210 MXEF EUR010/07/2|.1022210|MXEF EUR0 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/22/2021	10/07/2022	1,177	1,475,111	1253.28		94,042		68,921		68,921	(25,121)						0010
.102221M MXEF EUR009/07/2|.102221M|MXEF EUR0 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/22/2021	09/07/2022	1,695	2,246,977	1325.65		95,462		55,562		55,562	(39,901)						0010
.102221P MXEF EUR010/21/2|.102221P|MXEF EUR0 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/22/2021	10/21/2022	1,171	1,514,103	1293		84,125		56,083		56,083	(28,042)						0010
.102221N MXEF EUR009/21/2|.102221N|MXEF EUR0 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/22/2021	09/21/2022	1,122	1,415,291	1261.4		80,504		58,180		58,180	(22,324)						0010
.102521I RTY EUR010/07/22|.102521I|RTY EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/25/2021	10/07/2022	1,513	3,404,386	2250.09		235,786		192,975		192,975	(42,811)						0010
.102521A NDX EUR010/07/22|.102521A|NDX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/25/2021	10/07/2022	237	3,530,620	14897.13		226,676		267,322		267,322	40,646						0010
.102521C NDX EUR010/21/22|.102521C|NDX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/25/2021	10/21/2022	117	1,812,282	15489.59		94,327		116,053		116,053	21,726						0010
.102521B NDX EUR010/07/22|.102521B|NDX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/25/2021	10/07/2022	200	2,979,426	14897.13		228,892		275,590		275,590	46,698						0010
.102521J RTY EUR010/21/22|.102521J|RTY EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/25/2021	10/21/2022	1,550	3,559,095	2296.19		224,363		179,285		179,285	(45,077)						0010
.102521D NDX EUR010/21/22|.102521D|NDX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/25/2021	10/21/2022	166	2,571,272	15489.59		165,072		209,735		209,735	44,663						0010
.R110821 SPX EUR011/07/22|.R110821|SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/08/2021	11/07/2022	506	2,380,000	4701.7		87,584		93,361		93,361	5,777						0010
.X110821 SPX EUR011/08/27|.X110821|SPX EUR0 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/08/2021	11/08/2027	577	2,715,000	4701.7		570,965		586,175		586,175	15,210						0010
.AB11082 SPX DIGITAL11/07|.AB11082|SPX DIGITAL 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/08/2021	11/07/2022	399	1,875,000	4701.7		115,125		117,831		117,831	2,706						0010
.U110821 SPX EUR011/07/22|.U110821|SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/08/2021	11/07/2022	1,903	8,945,000	4701.7		543,856		590,608		590,608	46,752						0010
.V110821 SPX EUR011/07/22|.V110821|SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/08/2021	11/07/2022	603	2,835,000	4701.7		183,141		200,302		200,302	17,161						0010
.T110821 SPX EUR011/07/22|.T110821|SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/08/2021	11/07/2022	928	4,365,000	4701.7		239,639		259,937		259,937	20,299						0010
.S110821 SPX EUR011/07/22|.S110821|SPX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/08/2021	11/07/2022	290	1,365,000	4701.7		61,016		65,539		65,539	4,523						0010
.W110821 SPX EUR011/08/27|.W110821|SPX EUR0 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/08/2021	11/08/2027	550	2,585,000	4701.7		478,742		475,372		475,372	(3,370)						0010
.111021C PIMEFI EUR010/21|.111021C|PIMEFI EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2021	10/21/2022	3,934	1,965,230	499.55		131,042		117,550		117,550	(13,492)						0010

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.111021E PIMEFI EUR011/07|.111021E|PIMEFI EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2021	11/07/2022	3,155	1,629,873	516.6		63,731		56,137		56,137	(7,594)						0010
.111021B PIMEFI EUR010/21|.111021B|PIMEFI EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2021	10/21/2022	4,204	2,100,108	499.55		133,813		120,561		120,561	(13,252)						0010
.111021H PIMEFI EUR011/07|.111021H|PIMEFI EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2021	11/07/2022	5,004	2,585,066	516.6		149,520		127,517		127,517	(22,003)						0010
.111021F PIMEFI EUR011/07|.111021F|PIMEFI EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2021	11/07/2022	2,391	1,235,191	516.6		62,549		54,231		54,231	(8,317)						0010
.111021A PIMEFI EUR010/21|.111021A|PIMEFI EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2021	10/21/2022	3,934	1,965,230	499.55		90,836		84,325		84,325	(6,511)						0010
.111021G PIMEFI EUR011/07|.111021G|PIMEFI EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2021	11/07/2022	5,643	2,915,174	516.6		159,866		137,934		137,934	(21,932)						0010
.111021D PIMEFI EUR010/21|.111021D|PIMEFI EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2021	10/21/2022	3,663	1,829,852	499.55		131,062		116,814		116,814	(14,248)						0010
.T112221 SPX EUR011/22/27|.T112221|SPX EUR0 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/22/2027	932	4,365,015	4682.94		811,017		853,318		853,318	42,301						0010
.Q112221 SPX EUR011/21/22|.Q112221|SPX EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/21/2022	661	3,095,002	4682.94		175,487		191,062		191,062	15,576						0010
.R112221 SPX EUR011/21/22|.R112221|SPX EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/21/2022	1,557	7,289,980	4682.94		467,289		508,051		508,051	40,762						0010
.P112221 SPX EUR011/21/22|.P112221|SPX EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/21/2022	477	2,234,980	4682.94		92,976		100,122		100,122	7,146						0010
.Z112221 SPX DIGITAL11/21|.Z112221|SPX DIGITAL 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/21/2022	230	1,075,016	4682.94		69,875		70,656		70,656	781						0010
.U112221 SPX EUR011/22/27|.U112221|SPX EUR0 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/22/2027	469	2,194,988	4682.94		448,439		482,102		482,102	33,663						0010
.S112221 SPX EUR011/21/22|.S112221|SPX EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/21/2022	809	3,789,997	4682.94		253,930		277,065		277,065	23,135						0010
.112421B NDX EUR011/07/22|.112421B|NDX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/24/2021	11/07/2022	185	3,022,166	16336.03		199,134		195,325		195,325	(3,809)						0010
.112421C NDX EUR011/21/22|.112421C|NDX EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/24/2021	11/21/2022	97	1,588,955	16380.98		82,480		81,669		81,669	(811)						0010
.112421A NDX EUR011/07/22|.112421A|NDX EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/24/2021	11/07/2022	226	3,691,943	16336.03		209,014		206,037		206,037	(2,977)						0010
.112421I RTY EUR011/07/22|.112421I|RTY EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/24/2021	11/07/2022	649	1,585,338	2442.74		62,401		45,279		45,279	(17,122)						0010
.112421J RTY EUR011/07/22|.112421J|RTY EUR0 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/24/2021	11/07/2022	1,253	3,060,753	2442.74		146,463		102,461		102,461	(44,002)						0010

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.112421D NDX EUR011/21/22|.112421D| NDX EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/24/2021	11/21/2022	173	2,833,910	16380.98		184,326		181,204		181,204	(3,122)						0010
.112421K RTY EUR011/21/22|.112421K| RTY EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/24/2021	11/21/2022	1,527	3,559,971	2331.35		218,743		171,664		171,664	(47,078)						0010
.T120721 SPX EUR012/07/22|.T120721| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2022	2,058	9,645,000	4686.75		608,985		657,347		657,347	48,361						0010
.R120721 SPX EUR012/07/22|.R120721| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2022	1,018	4,770,000	4686.75		191,945		204,585		204,585	12,640						0010
.S120721 SPX EUR012/07/22|.S120721| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2022	600	2,810,000	4686.75		155,590		167,567		167,567	11,977						0010
.AD12072 SPX DIGITAL12/07|.AD12072| SPX DIGITAL 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/07/2021	12/07/2022	112	525,000	4686.75		31,658		32,693		32,693	1,036						0010
.U120721 SPX EUR012/07/22|.U120721| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2022	778	3,645,000	4686.75		243,632		264,861		264,861	21,229						0010
.X120721 SPX EUR012/07/27|.X120721| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2027	1,270	5,950,000	4686.75		1,252,475		1,308,596		1,308,596	56,121						0010
.V120721 SPX EUR012/07/27|.V120721| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2027	995	4,665,000	4686.75		871,515		870,554		870,554	(961)						0010
.W120721 SPX EUR012/07/22|.W120721| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2022	333	1,560,000	4686.75		120,978		130,430		130,430	9,452						0010
.120821D PIMEFI EUR011/21|.120821D|PIM EFI EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/08/2021	11/21/2022	3,953	2,010,180	508.52		125,152		111,257		111,257	(13,895)						0010
.120821E PIMEFI EUR011/21|.120821E|PIM EFI EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/08/2021	11/21/2022	4,474	2,275,118	508.52		141,647		129,830		129,830	(11,817)						0010
.120821F PIMEFI EUR012/07|.120821F|PIM EFI EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/08/2021	12/07/2022	5,856	2,945,158	502.93		147,805		134,721		134,721	(13,085)						0010
.120821G PIMEFI EUR012/07|.120821G|PIM EFI EUR0 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/08/2021	12/07/2022	10,956	5,510,101	502.93		360,781		325,296		325,296	(35,485)						0010
.120821C PIMEFI EUR011/21|.120821C|PIM EFI EUR0 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/08/2021	11/21/2022	4,169	2,120,020	508.52		98,055		87,989		87,989	(10,066)						0010
.AR12212 SPX EUR012/21/23|.AR12212| SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2023	169	785,000	4649.23		87,763		95,310		95,310	7,547						0010
.BB12212 SPX DIGITAL12/21|.BB12212| SPX DIGITAL 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/21/2021	12/21/2022	290	1,350,000	4649.23		79,245		85,812		85,812	6,567						0010
.AQ12212 SPX EUR012/21/22|.AQ12212| SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2022	554	2,575,000	4649.23		179,993		202,754		202,754	22,762						0010
.AO12212 SPX EUR012/21/22|.AO12212| SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2022	1,182	5,495,000	4649.23		319,809		353,302		353,302	33,493						0010

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.AP12212 SPX EUR012/21/22|.AP12212| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2022	1,449	6,735,000	4649.23		437,102		488,038		488,038	50,937						0010
.AN12212 SPX EUR012/21/22|.AN12212| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2022	558	2,595,000	4649.23		109,769		119,523		119,523	9,755						0010
.AU12212 SPX EUR012/21/27|.AU12212| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2027	838	3,895,000	4649.23		815,224		882,806		882,806	67,582						0010
.AS12212 SPX EUR012/21/27|.AS12212| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2027	432	2,010,000	4649.23		368,433		384,075		384,075	15,642						0010
.AT12212 SPX EUR012/21/22|.AT12212| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2022	275	1,280,000	4649.23		103,168		116,983		116,983	13,815						0010
.122921K RTY EUR012/21/22|.122921K| RTY EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	12/29/2021	12/21/2022	881	1,940,799	2202.95		147,277		142,332		142,332	(4,944)						0010
.122921H RTY EUR012/07/22|.122921H| RTY EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	12/29/2021	12/07/2022	770	1,735,418	2253.79		94,425		90,741		90,741	(3,684)						0010
.122921I RTY EUR012/07/22|.122921I| RTY EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	12/29/2021	12/07/2022	1,353	3,049,378	2253.79		202,287		194,904		194,904	(7,383)						0010
.122921A NDX EUR012/07/22|.122921A| NDX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/29/2021	12/07/2022	196	3,199,829	16325.66		162,555		155,099		155,099	(7,455)						0010
.122921C NDX EUR012/21/22|.122921C| NDX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/29/2021	12/21/2022	144	2,302,024	15986.28		152,087		145,413		145,413	(6,674)						0010
.122921J RTY EUR012/21/22|.122921J| RTY EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	12/29/2021	12/21/2022	697	1,535,456	2202.95		95,838		92,837		92,837	(3,000)						0010
.122921B NDX EUR012/07/22|.122921B| NDX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/29/2021	12/07/2022	216	3,526,343	16325.66		244,020		230,684		230,684	(13,336)						0010
.122921D NDX EUR012/21/22|.122921D| NDX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/29/2021	12/21/2022	159	2,541,819	15986.28		194,942		185,249		185,249	(9,693)						0010
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											49,565,378		66,229,896	XXX	66,229,896	16,664,547					XXX	XXX
.071919A ICF07/20/26|.071919A|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	4,000,000	4,000,000	0.016	98,000		57,141	135,267		135,267	(148,766)						0040
.091219A ICF11/20/26|.091219A|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	2,000,000	2,000,000	0.0135	53,000		23,998	52,915		52,915	(65,053)						0040
.120519I ICF01/15/27|.120519I|I nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke OV6W8S6QX2D1J857QP30	12/05/2019	01/15/2027	5,000,000	5,000,000	0.0138	125,000		59,982	147,750		147,750	(166,440)						0040
.30921AY ICF04/20/26|.30921AY|I nterest Rate Floor	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	04/20/2026	2,700,000	2,700,000	0.00695			7,328	25,363		25,363	25,363						0040
0189999999. Subtotal - Purchased Options - Hedging Other - Floors										276,000		148,449	361,295	XXX	361,295	(354,896)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										276,000	49,565,378	148,449	66,591,191	XXX	66,591,191	16,309,651					XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX

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0439999999. Total Purchased Options - Call Options and Warrants											49,565,378		66,229,896	XXX	66,229,896	16,664,547					XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors										276,000		148,449	361,295	XXX	361,295	(354,896)					XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										276,000	49,565,378	148,449	66,591,191	XXX	66,591,191	16,309,651					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
.M010721 SPX EUR001/07/22|.M010721| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2021	01/07/2022	402	1,530,000	3803.79		(48,929)					48,929						0010
.N010721 SPX EUR001/07/22|.N010721| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2021	01/07/2022	679	2,325,000	3423.41		(124,550)					124,550						0010
.M012121 SPX EUR001/21/22|.M012121| SPX EUR0 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2021	01/21/2022	917	3,180,000	3467.76		(175,441)		(282)		(282)	175,159						0010
.L012121 SPX EUR001/21/22|.L012121| SPX EUR0 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2021	01/21/2022	394	1,520,000	3853.07		(47,515)		(189)		(189)	47,326						0010
.012621I NDX EUR001/07/22|.012621I| NDX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/26/2021	01/07/2022	173	2,018,573	11645.61		(119,393)					119,393						0010
.012621F NDX EUR001/07/22|.012621F| NDX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/26/2021	01/07/2022	95	1,229,259	12939.57		(38,863)					38,863						0010
.012621Q RTY EUR001/07/22|.012621Q| RTY EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/26/2021	01/07/2022	524	989,732	1887.2		(65,089)		(2)		(2)	65,087						0010
.012621R RTY EUR001/21/22|.012621R| RTY EUR0 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/26/2021	01/21/2022	496	955,073	1927.28		(68,015)		(719)		(719)	67,296						0010
.012621J NDX EUR001/21/22|.012621J| NDX EUR0 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/26/2021	01/21/2022	84	1,018,779	12064.49		(68,598)		(11)		(11)	68,587						0010
.T020821 SPX EUR002/07/22|.T020821| SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/08/2021	02/07/2022	2,771	9,765,000	3524.03		(564,612)		(8,681)		(8,681)	555,932						0010
.S020821 SPX EUR002/07/22|.S020821| SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/08/2021	02/07/2022	909	3,560,000	3915.59		(113,920)		(2,485)		(2,485)	111,435						0010
.021021U MXEF EUR001/21/2|.021021U|M XEF EUR0 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/10/2021	01/21/2022	419	530,087	1265.46		(26,552)		(14,706)		(14,706)	11,846						0010
.021021V MXEF EUR002/07/2|.021021V|M XEF EUR0 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/10/2021	02/07/2022	952	1,199,638	1259.83		(61,541)		(34,816)		(34,816)	26,725						0010
.021021T MXEF EUR001/07/2|.021021T|M XEF EUR0 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/10/2021	01/07/2022	439	522,309	1190.07		(19,718)		(550)		(550)	19,168						0010
.021021N MXEF EUR002/07/2|.021021N|M XEF EUR0 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/10/2021	02/07/2022	398	557,124	1399.81		(19,331)		(50,638)		(50,638)	(31,307)						0010
.021021M MXEF EUR001/07/2|.021021M|M XEF EUR0 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/10/2021	01/07/2022	312	412,558	1322.3		(10,645)		(27,729)		(27,729)	(17,084)						0010

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.L022221 SPX EUR002/22/22|.L022221| SPX EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	02/22/2021	02/22/2022	351	1,359,993	3876.5		(43,656)		(1,454)		(1,454)	42,202						0010
.M022221 SPX EUR002/22/22|.M022221| SPX EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	02/22/2021	02/22/2022	1,351	4,714,987	3488.85		(284,315)		(7,070)		(7,070)	277,244						0010
.T030821 SPX EUR003/07/22|.T030821| SPX EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/08/2021	03/07/2022	1,971	6,779,992	3439.22		(389,172)		(13,752)		(13,752)	375,420						0010
.S030821 SPX EUR003/07/22|.S030821| SPX EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	03/08/2021	03/07/2022	619	2,364,995	3821.35		(78,282)		(3,164)		(3,164)	75,117						0010
.030921T PIMEFI EUR003/07|.030921T|PIM EFI EUR0 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/09/2021	03/07/2022	11,368	4,569,574	401.98		(251,171)		(16,610)		(16,610)	234,561						0010
.030921N PIMEFI EUR002/22|.030921N|PIM EFI EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/09/2021	02/22/2022	2,476	1,158,397	467.85		(43,949)		(9,801)		(9,801)	34,148						0010
.030921L PIMEFI EUR001/21|.030921L|PIM EFI EUR0 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/09/2021	01/21/2022	3,379	1,560,422	461.8		(55,652)		(3,233)		(3,233)	52,419						0010
.030921M PIMEFI EUR002/07|.030921M|PIM EFI EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/09/2021	02/07/2022	3,405	1,621,393	476.18		(66,500)		(13,274)		(13,274)	53,226						0010
.030921K PIMEFI EUR001/07|.030921K|PIM EFI EUR0 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/09/2021	01/07/2022	5,019	2,240,130	446.33		(67,706)		(25)		(25)	67,681						0010
.030921P PIMEFI EUR001/07|.030921P|PIM EFI EUR0 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/09/2021	01/07/2022	4,056	1,629,105	401.7		(79,169)					79,168						0010
.0309210 PIMEFI EUR003/07|.0309210|PIM EFI EUR0 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/09/2021	03/07/2022	3,898	1,741,003	446.64		(54,806)		(10,682)		(10,682)	44,124						0010
.030921R PIMEFI EUR002/07|.030921R|PIM EFI EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/09/2021	02/07/2022	9,724	4,167,527	428.56		(275,250)		(8,922)		(8,922)	266,329						0010
.0309210 PIMEFI EUR001/21|.0309210|PIM EFI EUR0 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/09/2021	01/21/2022	3,548	1,474,527	415.62		(84,008)		(328)		(328)	83,680						0010
.030921S PIMEFI EUR002/22|.030921S|PIM EFI EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/09/2021	02/22/2022	5,473	2,304,629	421.07		(146,056)		(8,174)		(8,174)	137,882						0010
.M032221 SPX EUR003/21/22|.M032221| SPX EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/22/2021	03/21/2022	563	2,220,000	3940.59		(71,728)		(5,944)		(5,944)	65,784						0010
.N032221 SPX EUR003/21/22|.N032221| SPX EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/22/2021	03/21/2022	1,924	6,825,000	3546.53		(374,010)		(21,951)		(21,951)	352,059						0010
.032521H NDX EUR002/22/22|.032521H| NDX EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/25/2021	02/22/2022	144	1,719,086	11901.37		(113,217)		(1,343)		(1,343)	111,874						0010
.0325210 RTY EUR002/07/22|.0325210| RTY EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/25/2021	02/07/2022	478	984,597	2060.78		(67,764)		(6,629)		(6,629)	61,134						0010
.032521I NDX EUR003/07/22|.032521I| NDX EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/25/2021	03/07/2022	196	2,164,638	11069.17		(113,172)		(1,675)		(1,675)	111,497						0010

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.032521J NDX EUR003/21/22|.032521J| NDX EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/25/2021	03/21/2022	184	2,172,361	11777.86		(145,074)		(5,603)		(5,603)	139,471						0010
.032521E NDX EUR002/07/22|.032521E| NDX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/25/2021	02/07/2022	91	1,246,247	13695.02		(59,149)		(2,313)		(2,313)	56,836						0010
.032521R RTY EUR003/21/22|.032521R| RTY EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/25/2021	03/21/2022	789	1,609,456	2040.16		(114,956)		(25,127)		(25,127)	89,829						0010
.032521G NDX EUR002/07/22|.032521G| NDX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/25/2021	02/07/2022	179	2,204,898	12325.52		(160,977)		(901)		(901)	160,077						0010
.032521Q RTY EUR003/07/22|.032521Q| RTY EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/25/2021	03/07/2022	844	1,674,272	1982.69		(106,271)		(16,267)		(16,267)	90,004						0010
.032521F NDX EUR003/21/22|.032521F| NDX EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/25/2021	03/21/2022	58	759,018	13086.51		(30,455)		(3,145)		(3,145)	27,310						0010
.032521P RTY EUR002/22/22|.032521P| RTY EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/25/2021	02/22/2022	590	1,195,318	2025.96		(79,629)		(10,430)		(10,430)	69,199						0010
.S040721 SPX EUR004/07/22|.S040721| SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2021	04/07/2022	946	3,860,000	4079.95		(113,909)		(19,136)		(19,136)	94,773						0010
.T040721 SPX EUR004/07/22|.T040721| SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2021	04/07/2022	3,760	13,805,000	3671.96		(635,168)		(71,126)		(71,126)	564,043						0010
.P042121 SPX EUR004/21/22|.P042121| SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/21/2021	04/21/2022	442	1,845,000	4173.42		(55,996)		(12,871)		(12,871)	43,125						0010
.Q042121 SPX EUR004/21/22|.Q042121| SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/21/2021	04/21/2022	1,873	7,035,000	3756.08		(324,243)		(50,339)		(50,339)	273,904						0010
.Q050721 SPX EUR005/09/22|.Q050721| SPX EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/07/2021	05/09/2022	3,906	14,880,000	3809.34		(676,147)		(142,367)		(142,367)	533,781						0010
.N050721 SPX EUR005/09/22|.N050721| SPX EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/07/2021	05/09/2022	842	3,565,000	4232.6		(109,481)		(32,190)		(32,190)	77,291						0010
.051021N PIMEFI EUR004/07|.051021N|PIMEFI EUR0 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/10/2021	04/07/2022	3,101	1,446,492	466.46		(46,639)		(19,006)		(19,006)	27,633						0010
.051021S PIMEFI EUR004/21|.051021S|PIMEFI EUR0 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/10/2021	04/21/2022	8,943	3,808,223	425.82		(186,898)		(46,737)		(46,737)	140,161						0010
.051021M PIMEFI EUR003/21|.051021M|PIMEFI EUR0 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/10/2021	03/21/2022	3,935	1,823,636	463.44		(56,271)		(19,542)		(19,542)	36,729						0010
.051021T PIMEFI EUR005/09|.051021T|PIMEFI EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/10/2021	05/09/2022	11,183	4,782,184	427.62		(248,404)		(73,635)		(73,635)	174,769						0010
.051021R PIMEFI EUR004/07|.051021R|PIMEFI EUR0 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/10/2021	04/07/2022	9,057	3,802,115	419.81		(169,785)		(34,850)		(34,850)	134,935						0010
.0510210 PIMEFI EUR003/21|.051021Q|PIMEFI EUR0 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/10/2021	03/21/2022	6,879	2,869,157	417.1		(118,310)		(18,860)		(18,860)	99,450						0010

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.051021P PIMEFI EUR005/09|.051021P|PIMEFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/10/2021	05/09/2022	2,521	1,197,803	475.13		(43,386)		(21,605)		(21,605)	21,781						0010
.0510210 PIMEFI EUR004/21|.0510210|PIMEFI EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	05/10/2021	04/21/2022	3,292	1,557,544	473.13		(54,680)		(25,100)		(25,100)	29,580						0010
.051221J MXEF EUR003/07/2|.051221J|MXEF EURO 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	05/12/2021	03/07/2022	478	562,500	1177.33		(27,976)		(8,704)		(8,704)	19,272						0010
.051221I MXEF EUR002/22/2|.051221I|MXEF EURO 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	05/12/2021	02/22/2022	492	619,168	1257.9		(39,936)		(19,834)		(19,834)	20,103						0010
.051221H MXEF EUR004/21/2|.051221H|MXEF EURO 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	05/12/2021	04/21/2022	623	835,537	1340.21		(33,013)		(48,455)		(48,455)	(15,443)						0010
.051221G MXEF EUR003/07/2|.051221G|MXEF EURO 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	05/12/2021	03/07/2022	348	468,314	1347.5		(19,318)		(31,639)		(31,639)	(12,321)						0010
.051221M MXEF EUR004/21/2|.051221M|MXEF EURO 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	05/12/2021	04/21/2022	737	886,338	1203.17		(54,552)		(27,761)		(27,761)	26,791						0010
.051221K MXEF EUR003/21/2|.051221K|MXEF EURO 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	05/12/2021	03/21/2022	950	1,142,511	1202.64		(64,715)		(26,839)		(26,839)	37,876						0010
.051221L MXEF EUR004/07/2|.051221L|MXEF EURO 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	05/12/2021	04/07/2022	770	927,761	1204.88		(55,620)		(26,166)		(26,166)	29,454						0010
.051221N MXEF EUR005/09/2|.051221N|MXEF EURO 05/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	05/12/2021	05/09/2022	502	609,554	1213.71		(40,373)		(23,271)		(23,271)	17,102						0010
.V052121 SPX EUR005/23/22|.V052121|SPX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/21/2021	05/23/2022	569	2,365,017	4155.86		(71,423)		(20,386)		(20,386)	51,037						0010
.W052121 SPX EUR005/23/22|.W052121|SPX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	05/21/2021	05/23/2022	3,387	12,670,012	3740.27		(615,762)		(131,392)		(131,392)	484,370						0010
.052621P RTY EUR004/21/22|.052621P|RTY EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/26/2021	04/21/2022	749	1,509,504	2015.66		(72,920)		(31,013)		(31,013)	41,907						0010
.052621G NDX EUR004/07/22|.052621G|NDX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/26/2021	04/07/2022	170	2,083,355	12255.03		(97,352)		(11,324)		(11,324)	86,028						0010
.052621J NDX EUR005/23/22|.052621J|NDX EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/26/2021	05/23/2022	219	2,642,113	12070.57		(129,145)		(26,467)		(26,467)	102,678						0010
.052621R RTY EUR005/23/22|.052621R|RTY EURO 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/26/2021	05/23/2022	880	1,754,494	1993.74		(86,772)		(43,783)		(43,783)	42,988						0010
.0526210 RTY EUR004/07/22|.0526210|RTY EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/26/2021	04/07/2022	722	1,444,989	2000.75		(65,748)		(24,519)		(24,519)	41,228						0010
.052621H NDX EUR004/21/22|.052621H|NDX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/26/2021	04/21/2022	158	1,978,793	12541.64		(104,724)		(15,958)		(15,958)	88,766						0010
.052621I NDX EUR005/09/22|.052621I|NDX EURO 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/26/2021	05/09/2022	204	2,524,412	12347.67		(130,480)		(23,994)		(23,994)	106,486						0010

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.052621Q RTY EUR005/09/22|.052621Q| RTY EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/26/2021	05/09/2022	824	1,685,549	2044.47		(89,196)		(43,811)		(43,811)	45,385						0010
.052621E NDX EUR005/09/22|.052621E| NDX EUR0 05/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/26/2021	05/09/2022	66	905,496	13719.63		(31,748)		(8,017)		(8,017)	23,731						0010
.052621F NDX EUR005/23/22|.052621F| NDX EUR0 05/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/26/2021	05/23/2022	64	858,351	13411.74		(27,576)		(7,375)		(7,375)	20,201						0010
.V060721 SPX EUR006/07/22|.V060721| SPX EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/07/2021	06/07/2022	1,302	5,505,000	4226.52		(165,701)		(58,885)		(58,885)	106,816						0010
.W060721 SPX EUR006/07/22|.W060721| SPX EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/07/2021	06/07/2022	3,118	11,860,000	3803.87		(542,476)		(149,513)		(149,513)	392,963						0010
.Y062121 SPX EUR006/21/22|.Y062121| SPX EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2021	06/21/2022	420	1,775,000	4224.79		(52,451)		(20,419)		(20,419)	32,032						0010
.Z062121 SPX EUR006/21/22|.Z062121| SPX EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/21/2021	06/21/2022	2,922	11,110,000	3802.31		(508,505)		(155,538)		(155,538)	352,966						0010
.062221R SPX EUR006/21/22|.062221R| SPX EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2021	06/21/2027	88	300,000	3397.15		(30,699)		(24,293)		(24,293)	6,406						0010
.062221N SPX DIGITAL06/22|.062221N| SPX DIGITAL 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2021	06/07/2022	9	33,812	3592.54		(784)		(254)		(254)	530						0010
.A062221 PIMEFI EUR006/07|.A062221|PIM EFI EUR0 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2021	06/07/2022	5,208	2,509,996	481.95		(75,464)		(55,669)		(55,669)	19,794						0010
.C062221 PIMEFI EUR005/23|.C062221|PIM EFI EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2021	05/23/2022	12,063	5,035,042	417.38		(158,838)		(77,469)		(77,469)	81,369						0010
.B062221 PIMEFI EUR006/21|.B062221|PIM EFI EUR0 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2021	06/21/2022	2,408	1,154,780	479.56		(34,579)		(25,751)		(25,751)	8,828						0010
.E062221 PIMEFI EUR006/21|.E062221|PIM EFI EUR0 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2021	06/21/2022	10,670	4,605,215	431.6		(190,716)		(104,776)		(104,776)	85,940						0010
.062221P SPX DIGITAL06/21|.062221P| SPX DIGITAL 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2021	06/21/2022	3	12,500	3609.47		(300)		(107)		(107)	193						0010
.D062221 PIMEFI EUR006/07|.D062221|PIM EFI EUR0 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2021	06/07/2022	11,193	4,855,164	433.76		(195,839)		(103,219)		(103,219)	92,620						0010
.062221Z PIMEFI EUR005/23|.062221Z|PIM EFI EUR0 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2021	05/23/2022	3,278	1,520,205	463.76		(35,435)		(24,208)		(24,208)	11,227						0010
.U070721 SPX EUR007/07/27|.U070721| SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2027	338	1,229,995	3639.04		(151,659)		(115,973)		(115,973)	35,686						0010
.T070721 SPX EUR007/07/22|.T070721| SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2022	486	2,120,012	4358.13		(61,904)		(31,139)		(31,139)	30,766						0010
.V070721 SPX EUR007/07/22|.V070721| SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2022	3,778	14,775,019	3910.99		(648,623)		(260,593)		(260,593)	388,030						0010

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.Y072121 SPX EUR007/21/27|.Y072121| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A	B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2027	707	2,635,002	3724.5		(342,550)		(264,366)		(264,366)	78,184						0010
.X072121 SPX EUR007/21/22|.X072121| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A	B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2022	2,428	9,519,989	3920.21		(447,440)		(186,600)		(186,600)	260,840						0010
.W072121 SPX EUR007/21/22|.W072121| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A	B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2022	603	2,629,990	4358.69		(78,111)		(40,207)		(40,207)	37,904						0010
.072221Z PIMEFI EUR007/07|.072221Z|PIM EFI EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A	B4TYDEB6GKMZO031MB27	07/22/2021	07/07/2022	1,221	595,103	487.39		(21,551)		(15,312)		(15,312)	6,239						0010
.C072221 PIMEFI EUR007/21|.C072221|PIM EFI EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A	B4TYDEB6GKMZO031MB27	07/22/2021	07/21/2022	10,625	4,644,933	437.19		(227,671)		(133,003)		(133,003)	94,668						0010
.A072221 PIMEFI EUR007/21|.A072221|PIM EFI EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A	B4TYDEB6GKMZO031MB27	07/22/2021	07/21/2022	1,513	734,970	485.77		(26,251)		(18,869)		(18,869)	7,381						0010
.B072221 PIMEFI EUR007/07|.B072221|PIM EFI EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A	B4TYDEB6GKMZO031MB27	07/22/2021	07/07/2022	17,804	7,809,937	438.65		(378,327)		(211,510)		(211,510)	166,816						0010
.072621Q RTY EUR006/21/22|.072621Q| RTY EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank	JJKC32MCHWDI71265Z06	07/26/2021	06/21/2022	571	1,175,050	2057.48		(68,280)		(40,744)		(40,744)	27,536						0010
.072621J NDX EUR007/21/22|.072621J| NDX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	07/26/2021	07/21/2022	150	2,003,755	13358.37		(97,077)		(49,065)		(49,065)	48,013						0010
.072621E NDX EUR006/07/22|.072621E| NDX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	07/26/2021	06/07/2022	76	1,049,020	13802.89		(22,529)		(11,300)		(11,300)	11,228						0010
.072621R RTY EUR007/07/22|.072621R| RTY EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank	JJKC32MCHWDI71265Z06	07/26/2021	07/07/2022	1,066	2,160,483	2027.56		(121,975)		(74,784)		(74,784)	47,191						0010
.072621I NDX EUR007/07/22|.072621I| NDX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	07/26/2021	07/07/2022	231	3,080,592	13329.49		(144,822)		(69,029)		(69,029)	75,793						0010
.072621P RTY EUR006/07/22|.072621P| RTY EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank	JJKC32MCHWDI71265Z06	07/26/2021	06/07/2022	779	1,625,745	2087.26		(97,593)		(56,845)		(56,845)	40,748						0010
.072621F NDX EUR006/21/22|.072621F| NDX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	07/26/2021	06/21/2022	77	1,088,567	14137.23		(26,690)		(14,160)		(14,160)	12,530						0010
.072621H NDX EUR006/21/22|.072621H| NDX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	07/26/2021	06/21/2022	174	2,219,545	12723.51		(83,797)		(36,686)		(36,686)	47,111						0010
.072621G NDX EUR006/07/22|.072621G| NDX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	07/26/2021	06/07/2022	179	2,222,265	12422.6		(74,200)		(29,554)		(29,554)	44,646						0010
.072621O RTY EUR006/07/22|.072621O| RTY EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank	JJKC32MCHWDI71265Z06	07/26/2021	06/07/2022	410	950,864	2319.18		(41,016)		(36,757)		(36,757)	4,260						0010
.072621S RTY EUR007/21/22|.072621S| RTY EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank	JJKC32MCHWDI71265Z06	07/26/2021	07/21/2022	659	1,324,788	2010.64		(74,350)		(46,903)		(46,903)	27,448						0010
.Z080921 SPX EUR008/09/27|.Z080921| SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/09/2021	08/09/2027	460	1,630,000	3545.88		(175,551)		(143,211)		(143,211)	32,340						0010

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.X080921 SPX EUR008/08/22|.X080921| SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/09/2021	08/08/2022	724	3,210,000	4432.35		(94,599)		(55,946)		(55,946)	38,653						0010
.AA80921 SPX EUR008/09/27|.AA80921| SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/09/2021	08/09/2027	412	1,645,000	3989.12		(239,035)		(194,484)		(194,484)	44,551						0010
.Y080921 SPX EUR008/08/22|.Y080921| SPX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/09/2021	08/08/2022	4,487	17,900,000	3989.12		(811,407)		(418,738)		(418,738)	392,669						0010
.T082321 SPX EUR008/22/22|.T082321| SPX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/22/2022	615	2,755,000	4479.53		(81,548)		(52,232)		(52,232)	29,316						0010
.U082321 SPX EUR008/22/22|.U082321| SPX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/22/2022	3,346	13,490,000	4031.58		(625,936)		(353,392)		(353,392)	272,544						0010
.V082321 SPX EUR008/23/27|.V082321| SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/23/2027	931	3,545,000	3807.6		(447,734)		(369,182)		(369,182)	78,552						0010
.082721L MXEF EUR006/21/2|.082721L|M XEF EURO 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/27/2021	06/21/2022	583	709,023	1215.47		(39,485)		(34,748)		(34,748)	4,738						0010
.082721M MXEF EUR007/07/2|.082721M|M XEF EURO 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/27/2021	07/07/2022	1,130	1,363,472	1206.61		(77,384)		(68,723)		(68,723)	8,661						0010
.082721N MXEF EUR007/21/2|.082721N|M XEF EURO 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/27/2021	07/21/2022	743	877,828	1180.94		(47,205)		(41,490)		(41,490)	5,714						0010
.0827210 MXEF EUR008/08/2|.0827210|M XEF EURO 08/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/27/2021	08/08/2022	1,441	1,678,577	1164.78		(88,819)		(79,320)		(79,320)	9,498						0010
.082721I MXEF EUR007/21/2|.082721I|M XEF EURO 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/27/2021	07/21/2022	569	746,613	1311.42		(31,397)		(35,824)		(35,824)	(4,426)						0010
.082721H MXEF EUR006/07/2|.082721H|M XEF EURO 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/27/2021	06/07/2022	621	847,682	1366.09		(41,635)		(52,459)		(52,459)	(10,823)						0010
.082721P MXEF EUR008/22/2|.082721P|M XEF EURO 08/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/27/2021	08/22/2022	1,220	1,358,808	1113.78		(61,916)		(54,542)		(54,542)	7,374						0010
.082721K MXEF EUR006/07/2|.082721K|M XEF EURO 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/27/2021	06/07/2022	643	799,362	1242.53		(47,727)		(42,310)		(42,310)	5,417						0010
.082721J MXEF EUR005/23/2|.082721J|M XEF EURO 05/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	08/27/2021	05/23/2022	434	520,046	1197.04		(24,406)		(19,625)		(19,625)	4,781						0010
.083121I PIMEFI EUR008/22|.083121I|PIM EFI EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/31/2021	08/22/2022	8,969	3,939,943	439.29		(171,126)		(132,682)		(132,682)	38,444						0010
.083121H PIMEFI EUR008/08|.083121H|PIM EFI EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/31/2021	08/08/2022	14,261	6,280,165	440.37		(265,171)		(201,864)		(201,864)	63,307						0010
.083121G PIMEFI EUR008/22|.083121G|PIM EFI EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/31/2021	08/22/2022	3,053	1,490,169	488.1		(43,230)		(41,001)		(41,001)	2,229						0010
.083121F PIMEFI EUR008/08|.083121F|PIM EFI EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/31/2021	08/08/2022	4,619	2,260,077	489.3		(65,636)		(62,083)		(62,083)	3,553						0010

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.AB90721 SPX EUR009/07/22|.AB90721| SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	656	2,965,000	4520.03		(86,904)		(60,664)		(60,664)	26,240						0010
.AC90721 SPX EUR009/07/22|.AC90721| SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	2,760	11,210,000	4061.7		(520,817)		(324,537)		(324,537)	196,279						0010
.AD90721 SPX EUR009/07/27|.AD90721| SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2027	725	2,790,000	3847.9		(352,572)		(297,175)		(297,175)	55,397						0010
.AA90721 SPX DIGITAL09/07|.AA90721| SPX DIGITAL 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2022	82	315,000	3842.03		(6,836)		(5,707)		(5,707)	1,128						0010
.090821G PIMEFI EUR009/07|.090821G|PIMEFI EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/08/2021	09/07/2022	13,951	6,300,224	451.59		(344,788)		(253,395)		(253,395)	91,393						0010
.090821F PIMEFI EUR009/07|.090821F|PIMEFI EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	09/08/2021	09/07/2022	5,072	2,544,977	501.77		(94,948)		(83,431)		(83,431)	11,516						0010
.W092121 SPX EUR009/21/22|.W092121| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2022	3,899	15,240,000	3908.76		(806,501)		(406,171)		(406,171)	400,330						0010
.V092121 SPX EUR009/21/22|.V092121| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2022	945	4,115,000	4354.19		(128,635)		(72,520)		(72,520)	56,115						0010
.X092121 SPX EUR009/21/27|.X092121| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2027	1,048	3,770,000	3598.3		(468,385)		(354,559)		(354,559)	113,825						0010
.U092121 SPX DIGITAL09/21|.U092121| SPX DIGITAL 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2022	195	720,000	3701.06		(14,472)		(10,946)		(10,946)	3,526						0010
.092721J NDX EUR008/22/22|.092721J| NDX EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/27/2021	08/22/2022	200	2,756,308	13781.54		(156,035)		(88,917)		(88,917)	67,118						0010
.092721U RTY EUR008/08/22|.092721U| RTY EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/27/2021	08/08/2022	1,596	3,209,187	2011.33		(169,146)		(122,218)		(122,218)	46,929						0010
.092721Q RTY EUR008/08/22|.092721Q| RTY EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/27/2021	08/08/2022	358	800,062	2234.81		(27,247)		(25,600)		(25,600)	1,648						0010
.092721T RTY EUR009/21/22|.092721T| RTY EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/27/2021	09/21/2022	377	824,190	2186.18		(26,605)		(24,220)		(24,220)	2,385						0010
.092721H NDX EUR009/21/22|.092721H| NDX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/27/2021	09/21/2022	67	1,006,861	15027.77		(35,446)		(22,670)		(22,670)	12,777						0010
.092721I NDX EUR008/08/22|.092721I| NDX EURO 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/27/2021	08/08/2022	307	4,176,738	13619.8		(220,516)		(121,039)		(121,039)	99,477						0010
.092721R RTY EUR008/22/22|.092721R| RTY EURO 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/27/2021	08/22/2022	403	889,945	2208.3		(29,197)		(26,821)		(26,821)	2,376						0010
.092721S RTY EUR009/07/22|.092721S| RTY EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/27/2021	09/07/2022	316	719,093	2275.61		(26,794)		(26,042)		(26,042)	751						0010
.092721X RTY EUR009/21/22|.092721X| RTY EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/27/2021	09/21/2022	1,082	2,129,339	1967.56		(116,802)		(86,221)		(86,221)	30,581						0010

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.092721F NDX EUR008/22/22|.092721F| NDX EUR0 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	09/27/2021	08/22/2022	57	872,831	15312.82		(32,589)		(20,336)		(20,336)	12,253						0010
.092721L NDX EUR009/21/22|.092721L| NDX EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	09/27/2021	09/21/2022	340	4,598,498	13524.99		(259,837)		(154,403)		(154,403)	105,434						0010
.092721E NDX EUR008/08/22|.092721E| NDX EUR0 08/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	09/27/2021	08/08/2022	144	2,179,168	15133.11		(76,612)		(46,554)		(46,554)	30,058						0010
.092721G NDX EUR009/07/22|.092721G| NDX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	09/27/2021	09/07/2022	95	1,489,197	15675.76		(61,866)		(40,052)		(40,052)	21,814						0010
.092721K NDX EUR009/07/22|.092721K| NDX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	09/27/2021	09/07/2022	248	3,495,695	14108.18		(220,957)		(131,332)		(131,332)	89,625						0010
.092721V RTY EUR008/22/22|.092721V| RTY EUR0 08/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	09/27/2021	08/22/2022	1,168	2,320,923	1987.47		(122,200)		(88,618)		(88,618)	33,582						0010
.092721W RTY EUR009/07/22|.092721W| RTY EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	09/27/2021	09/07/2022	1,167	2,389,391	2048.05		(143,714)		(108,854)		(108,854)	34,860						0010
.Y100721 SPX EUR010/07/27|.Y100721| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2027	746	2,625,000	3519.81		(292,425)		(232,522)		(232,522)	59,903						0010
.W100721 SPX EUR010/07/22|.W100721| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2022	4,307	17,050,000	3958.9		(857,615)		(507,210)		(507,210)	350,405						0010
.V100721 SPX EUR010/07/22|.V100721| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2022	860	3,785,000	4399.76		(116,957)		(72,018)		(72,018)	44,939						0010
.Z100721 SPX EUR010/07/27|.Z100721| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2027	600	2,375,000	3959.78		(348,650)		(282,122)		(282,122)	66,528						0010
.100821T PIMEFI EUR009/21|.100821T|PIM EFI EUR0 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2021	09/21/2022	11,233	4,855,226	432.22		(244,157)		(170,669)		(170,669)	73,488						0010
.100821S PIMEFI EUR010/07|.100821S|PIM EFI EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2021	10/07/2022	5,232	2,535,113	484.54		(90,671)		(70,730)		(70,730)	19,940						0010
.100821U PIMEFI EUR010/07|.100821U|PIM EFI EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2021	10/07/2022	12,383	5,400,198	436.09		(292,779)		(207,118)		(207,118)	85,661						0010
.100821R PIMEFI EUR009/21|.100821R|PIM EFI EUR0 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/08/2021	09/21/2022	4,373	2,100,090	480.24		(71,499)		(54,844)		(54,844)	16,655						0010
.S102121 SPX EUR010/21/27|.S102121| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/21/2021	10/21/2027	1,004	3,895,000	3880.51		(470,516)		(426,517)		(426,517)	43,999						0010
.R102121 SPX EUR010/21/22|.R102121| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/21/2021	10/21/2022	3,105	12,675,000	4081.61		(574,178)		(438,857)		(438,857)	135,320						0010
.Q102121 SPX EUR010/21/22|.Q102121| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/21/2021	10/21/2022	427	1,945,000	4549.78		(57,572)		(43,929)		(43,929)	13,643						0010
.U102121 SPX DIGITAL10/21|.U102121| SPX DIGITAL 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/21/2021	10/21/2022	190	735,000	3866.86		(44,982)		(15,407)		(15,407)	29,575						0010

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.102221U MXEF EUR010/07/2|.102221U|MXEF EURO 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/22/2021	10/07/2022	1,012	1,141,738	1127.95		(52,565)		(57,374)		(57,374)	(4,809)						0010
.102221R MXEF EUR010/07/2|.102221R|MXEF EURO 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/22/2021	10/07/2022	784	1,012,650	1291.01		(40,174)		(48,173)		(48,173)	(8,000)						0010
.102221V MXEF EUR010/21/2|.102221V|MXEF EURO 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/22/2021	10/21/2022	851	990,438	1163.7		(53,865)		(59,252)		(59,252)	(5,387)						0010
.102221S MXEF EUR009/07/2|.102221S|MXEF EURO 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/22/2021	09/07/2022	1,347	1,606,688	1193.09		(86,452)		(95,279)		(95,279)	(8,827)						0010
.102221Q MXEF EUR009/07/2|.102221Q|MXEF EURO 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/22/2021	09/07/2022	722	959,771	1329.44		(41,739)		(50,680)		(50,680)	(8,941)						0010
.102221T MXEF EUR009/21/2|.102221T|MXEF EURO 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/22/2021	09/21/2022	648	735,396	1135.26		(33,144)		(36,155)		(36,155)	(3,012)						0010
.102521G NDX EUR010/07/22|.102521G|NDX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/25/2021	10/07/2022	397	5,318,275	13407.42		(235,774)		(182,556)		(182,556)	53,218						0010
.102521M RTY EUR010/21/22|.102521M|RTY EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/25/2021	10/21/2022	1,178	2,433,961	2066.57		(128,430)		(129,627)		(129,627)	(1,197)						0010
.102521L RTY EUR010/07/22|.102521L|RTY EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/25/2021	10/07/2022	1,410	2,855,364	2025.08		(135,339)		(135,090)		(135,090)	248						0010
.102521K RTY EUR010/21/22|.102521K|RTY EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/25/2021	10/21/2022	490	1,125,133	2296.19		(36,745)		(43,522)		(43,522)	(6,777)						0010
.102521H NDX EUR010/21/22|.102521H|NDX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/25/2021	10/21/2022	254	3,547,116	13940.63		(184,975)		(146,544)		(146,544)	38,431						0010
.102521E NDX EUR010/07/22|.102521E|NDX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/25/2021	10/07/2022	80	1,191,770	14897.13		(32,991)		(26,497)		(26,497)	6,494						0010
.102521F NDX EUR010/21/22|.102521F|NDX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/25/2021	10/21/2022	53	820,948	15489.59		(27,202)		(22,034)		(22,034)	5,168						0010
.AA11082 SPX EUR011/08/27|.AA11082|SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	11/08/2021	11/08/2027	1,298	5,100,000	3928.27		(607,920)		(560,415)		(560,415)	47,505						0010
.Z110821 SPX EUR011/07/22|.Z110821|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	11/08/2021	11/07/2022	4,407	18,615,000	4223.54		(876,767)		(766,627)		(766,627)	110,139						0010
.Y110821 SPX EUR011/07/22|.Y110821|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	11/08/2021	11/07/2022	797	3,745,000	4701.7		(111,601)		(100,400)		(100,400)	11,201						0010
.AC11082 SPX DIGITAL11/07|.AC11082|SPX DIGITAL 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	11/08/2021	11/07/2022	159	635,000	3995.97		(17,526)		(15,790)		(15,790)	1,736						0010
.111021I PIMEFI EUR010/21|.111021I|PIMEFI EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2021	10/21/2022	3,934	1,965,230	499.55		(60,820)		(65,162)		(65,162)	(4,343)						0010
.111021L PIMEFI EUR011/07|.111021L|PIMEFI EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2021	11/07/2022	14,486	6,734,914	464.94		(348,740)		(361,708)		(361,708)	(12,968)						0010

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.111021K PIMEFI EUR010/21|.111021K|PIMEFI EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2021	10/21/2022	13,112	5,895,190	449.6		(258,206)		(265,306)		(265,306)	(7,101)						0010
.111021J PIMEFI EUR011/07|.111021J|PIMEFI EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2021	11/07/2022	3,155	1,629,873	516.6		(60,229)		(64,228)		(64,228)	(3,999)						0010
.W112221 SPX EUR011/21/22|.W112221|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/21/2022	3,755	15,794,995	4206.22		(780,273)		(665,720)		(665,720)	114,553						0010
.AA11222 SPX DIGITAL11/21|.AA11222|SPX DIGITAL 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/21/2022	143	570,008	3980.03		(14,535)		(14,356)		(14,356)	179						0010
.V112221 SPX EUR011/21/22|.V112221|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/21/2022	477	2,234,980	4682.94		(67,944)		(59,423)		(59,423)	8,521						0010
.Y112221 SPX EUR011/22/27|.Y112221|SPX EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/22/2027	444	1,869,992	4214.65		(253,759)		(247,405)		(247,405)	6,354						0010
.X112221 SPX EUR011/22/27|.X112221|SPX EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/22/2021	11/22/2027	1,225	4,589,984	3746.35		(470,016)		(451,375)		(451,375)	18,641						0010
.112421L RTY EUR011/07/22|.112421L|RTY EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/24/2021	11/07/2022	309	754,807	2442.74		(34,750)		(39,088)		(39,088)	(4,337)						0010
.112421G NDX EUR011/07/22|.112421G|NDX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/24/2021	11/07/2022	397	5,831,963	14702.43		(339,268)		(305,003)		(305,003)	34,265						0010
.112421M RTY EUR011/07/22|.112421M|RTY EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/24/2021	11/07/2022	1,769	3,888,842	2198.47		(259,257)		(275,714)		(275,714)	(16,457)						0010
.112421N RTY EUR011/21/22|.112421N|RTY EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/24/2021	11/21/2022	1,374	2,883,880	2098.21		(165,065)		(174,796)		(174,796)	(9,730)						0010
.112421H NDX EUR011/21/22|.112421H|NDX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/24/2021	11/21/2022	248	3,652,959	14742.88		(220,884)		(199,303)		(199,303)	21,580						0010
.112421F NDX EUR011/21/22|.112421F|NDX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/24/2021	11/21/2022	49	802,668	16380.98		(29,284)		(28,294)		(28,294)	990						0010
.112421E NDX EUR011/07/22|.112421E|NDX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	11/24/2021	11/07/2022	54	882,146	16336.03		(31,542)		(30,496)		(30,496)	1,046						0010
.Y120721 SPX EUR012/07/22|.Y120721|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2022	1,018	4,770,000	4686.75		(148,252)		(128,882)		(128,882)	19,369						0010
.Z120721 SPX EUR012/07/22|.Z120721|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2022	364	1,450,000	3983.74		(59,204)		(50,222)		(50,222)	8,982						0010
.AE12072 SPX DIGITAL12/07|.AE12072|SPX DIGITAL 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/07/2021	12/07/2022	370	1,475,000	3983.27		(44,693)		(38,482)		(38,482)	6,210						0010
SPX EUR012/07/22|.AA12072|SPX EURO 12/07/2022 BBPL	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2022	3,939	16,615,000	4218.08		(863,814)		(738,000)		(738,000)	125,814						0010
SPX EUR012/07/27|.AB12072|SPX EURO 12/07/2027 BBPL	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2027	1,307	4,900,000	3749.4		(504,112)		(484,496)		(484,496)	19,616						0010

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SPX EUR012/07/27|.AC12072| SPX EURO 12/07/2027 BBPL	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2027	1,291	5,445,000	4218.08		(754,568)		(723,886)		(723,886)	30,682						0010
.120821I PIMEFI EUR012/07|.120821I|PIMEFI EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/08/2021	12/07/2022	14,659	6,635,155	452.64		(355,419)		(342,714)		(342,714)	12,705						0010
.120821K PIMEFI EUR012/07|.120821K|PIMEFI EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/08/2021	12/07/2022	3,619	1,820,104	502.93		(59,714)		(64,666)		(64,666)	(4,953)						0010
.120821J PIMEFI EUR011/21|.120821J|PIMEFI EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/08/2021	11/21/2022	3,048	1,549,969	508.52		(53,401)		(57,188)		(57,188)	(3,787)						0010
.120821H PIMEFI EUR011/21|.120821H|PIMEFI EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/08/2021	11/21/2022	10,597	4,849,755	457.67		(262,077)		(252,479)		(252,479)	9,598						0010
.AW12212 SPX EUR012/21/22|.AW12212| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2022	301	1,190,000	3951.85		(50,932)		(41,634)		(41,634)	9,298						0010
.BC12212 SPX DIGITAL12/21|.BC12212| SPX DIGITAL 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	12/21/2021	12/21/2022	306	1,210,000	3951.38		(34,606)		(31,472)		(31,472)	3,134						0010
.AY12212 SPX EUR012/21/23|.AY12212| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2023	196	820,000	4184.31		(68,716)		(61,169)		(61,169)	7,547						0010
.AX12212 SPX EUR012/21/22|.AX12212| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2022	3,855	16,130,000	4184.31		(877,472)		(721,015)		(721,015)	156,457						0010
.AZ12212 SPX EUR012/21/27|.AZ12212| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2027	602	2,240,000	3719.38		(231,616)		(219,836)		(219,836)	11,780						0010
.BA12212 SPX EUR012/21/27|.BA12212| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2027	795	3,325,000	4184.31		(458,185)		(438,201)		(438,201)	19,984						0010
.AV12212 SPX EUR012/21/22|.AV12212| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2022	558	2,595,000	4649.23		(78,369)		(68,623)		(68,623)	9,746						0010
.122921E NDX EUR012/07/22|.122921E| NDX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/29/2021	12/07/2022	137	2,236,615	16325.66		(72,980)		(78,411)		(78,411)	(5,431)						0010
.122921G NDX EUR012/21/22|.122921G| NDX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/29/2021	12/21/2022	296	4,252,351	14387.65		(223,637)		(227,700)		(227,700)	(4,063)						0010
.122921F NDX EUR012/07/22|.122921F| NDX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/29/2021	12/07/2022	306	4,489,557	14693.09		(245,999)		(250,542)		(250,542)	(4,543)						0010
.122921M RTY EUR012/07/22|.122921M| RTY EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/29/2021	12/07/2022	1,979	4,014,000	2028.41		(217,692)		(221,744)		(221,744)	(4,053)						0010
.122921L RTY EUR012/07/22|.122921L| RTY EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/29/2021	12/07/2022	344	775,304	2253.79		(26,564)		(28,171)		(28,171)	(1,608)						0010
.122921N RTY EUR012/21/22|.122921N| RTY EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/29/2021	12/21/2022	1,486	2,945,344	1982.65		(151,683)		(155,003)		(155,003)	(3,320)						0010
0659999999. Subtotal - Written Options - Hedging Other - Put Options											(38,289,530)		(23,196,926)	XXX	(23,196,926)	15,092,589					XXX	XXX

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.30921AZ ICF04/20/26|.30921AZ|Interest Rate Cap 04	MULTIPLE	D-1	Interest Rate	Bank of America, Nat B4TYDEB6GKMZO031MB27	03/09/2021	04/20/2026	2,700,000	2,700,000	0.01095				(66,003)		(66,003)	(66,003)						0040
0669999999. Subtotal - Written Options - Hedging Other - Caps													(66,003)	XXX	(66,003)	(66,003)					XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other											(38,289,530)		(23,262,929)	XXX	(23,262,929)	15,026,586					XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options											(38,289,530)		(23,196,926)	XXX	(23,196,926)	15,092,589					XXX	XXX
0949999999. Total Written Options - Caps													(66,003)	XXX	(66,003)	(66,003)					XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options											(38,289,530)		(23,262,929)	XXX	(23,262,929)	15,026,586					XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Interest Rate Swap 6/23/2028 0.0118	MULTIPLE	D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	12/21/2021	06/23/2028	1	10,000,000	0.05 / 0.046328				(8,674)		(8,674)	(8,674)				127,271		0050
Interest Rate Swap 12/23/2028 0.01199	MULTIPLE	D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/21/2021	12/23/2028	1	5,000,000	0.05 / 0.046328				(4,779)		(4,779)	(4,779)				66,057		0050
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate													(13,453)	XXX	(13,453)	(13,453)				193,328	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other													(13,453)	XXX	(13,453)	(13,453)				193,328	XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate													(13,453)	XXX	(13,453)	(13,453)				193,328	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps													(13,453)	XXX	(13,453)	(13,453)				193,328	XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										276,000	11,275,848	148,449	43,314,809	XXX	43,314,809	31,322,784				193,328	XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										276,000	11,275,848	148,449	43,314,809	XXX	43,314,809	31,322,784				193,328	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed indexed annuity where the customer is guaranteed a minimum return based on the S&P 500 Index also hedging delta on JPMorgan ETF Efficiente Index.
0020	Convert USD to foreign currency in order to purchase/sell foreign denominated stocks.
0030	Provide an economic hedge on the foreign currency risk arising from investing in assets denominated in foreign currency.

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0040	Provide an economic hedge on interest rate risk arising from investing in variable rate bonds
0050	Provide economic hedge duration risk in fixed maturities portfolio

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
.N010720 SPX EUR001/07/21|.N010720|SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/07/2020	01/07/2021	01/07/2021	Exercise	605	1,960,015	3237.18	96,236		216,976		96,236		(118,247)			120,740			0010
.J012420 RTY EUR001/21/21|.J012420|RTY EUR0 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/24/2020	01/21/2021	01/21/2021	Exercise	644	1,085,718	1685.898	49,227		113,046		49,227		(54,402)			63,804			0010
.012420L NDX EUR001/07/21|.012420L|NDX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/24/2020	01/07/2021	01/07/2021	Exercise	163	1,441,971	8846.449	83,306		141,292		83,306		(57,981)			57,986			0010
.Z020720 SPX EUR002/08/21|.Z020720|SPX EUR0 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Exercise	432	1,440,000	3327.71	60,768		129,598		60,768		(53,836)			68,830			0010
.AA20720 SPX EUR002/08/21|.AA20720|SPX EUR0 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Exercise	661	2,200,000	3327.71	108,680		264,003		108,680		(115,603)			155,323			0010
.021120S SPX EUR001/07/21|.021120S|SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/11/2020	01/07/2021	01/07/2021	Exercise	278	899,936	3237.18	49,895		86,933		49,895		(36,449)			37,038			0010
.021120V SPX EUR001/21/21|.021120V|SPX EUR0 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/11/2020	01/21/2021	01/21/2021	Exercise	527	1,750,056	3320.79	88,388		188,655		88,388		(82,449)			100,267			0010
.P022120 SPX EUR002/22/21|.P022120|SPX EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/21/2020	02/22/2021	02/22/2021	Exercise	504	1,684,996	3337.75	79,869		177,766		79,869		(69,005)			97,897			0010
.R030920 SPX EUR003/08/21|.R030920|SPX EUR0 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/09/2020	03/08/2021	03/08/2021	Exercise	584	1,605,000	2746.56	83,942		165,633		83,942		(77,708)			81,692			0010
.032020K PIMEFI EUR001/07|.032020K|PIMEFI EUR0 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/20/2020	01/07/2021	01/07/2021	Exercise	2,512	869,956	346.32	3,617		103,620		3,617		(99,930)			100,003			0010
.032020N PIMEFI EUR002/22|.032020N|PIMEFI EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/20/2020	02/22/2021	02/22/2021	Exercise	5,560	1,954,896	351.6	8,062		213,282		8,062		(188,593)			205,220			0010
.032020A NDX EUR002/08/21|.032020A|NDX EUR0 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/20/2020	02/08/2021	02/08/2021	Exercise	183	1,720,401	9401.1	22,859		175,825		22,859		(148,927)			152,966			0010
.032020G RTY EUR002/22/21|.032020G|RTY EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/20/2020	02/22/2021	02/22/2021	Exercise	488	819,162	1678.61	1,771		89,616		1,771		(74,190)			87,845			0010
.032020M PIMEFI EUR002/08|.032020M|PIMEFI EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/20/2020	02/08/2021	02/08/2021	Exercise	6,447	2,255,096	349.79	9,606		271,483		9,606		(246,054)			261,877			0010
.032020F RTY EUR002/08/21|.032020F|RTY EUR0 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/20/2020	02/08/2021	02/08/2021	Exercise	441	730,640	1656.78	1,627		76,130		1,627		(66,372)			74,503			0010
.032020L PIMEFI EUR001/21|.032020L|PIMEFI EUR0 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/20/2020	01/21/2021	01/21/2021	Exercise	2,407	850,152	353.2	3,081		101,335		3,081		(95,219)			98,254			0010
.032020B NDX EUR002/22/21|.032020B|NDX EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/20/2020	02/22/2021	02/22/2021	Exercise	108	1,020,243	9446.69	13,361		108,656		13,361		(90,747)			95,295			0010
.K032320 SPX EUR003/22/21|.K032320|SPX EUR0 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID171265Z06	03/23/2020	03/22/2021	03/22/2021	Exercise	737	1,650,000	2237.4	97,185		192,227		97,185		(92,728)			95,042			0010
.0040720 SPX EUR004/07/21|.0040720|SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	04/07/2021	Exercise	1,774	4,720,000	2659.41	346,637		755,208		346,637		(375,639)			408,571			0010
.N040720 SPX EUR004/07/21|.N040720|SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	04/07/2021	Exercise	441	1,175,000	2659.41	51,395		99,875		51,395		(45,167)			48,481			0010
.P042120 SPX EUR004/21/21|.P042120|SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/21/2020	04/21/2021	04/21/2021	Exercise	582	1,595,004	2736.56	131,747		287,100		131,747		(135,715)			155,353			0010
.042320K SPX EUR002/22/21|.042320K|SPX EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/23/2020	02/22/2021	02/22/2021	Exercise	452	1,508,663	3337.75	26,645		160,523		26,645		(107,620)			133,878			0010
.042320N SPX EUR004/07/21|.042320N|SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/23/2020	04/07/2021	04/07/2021	Exercise	782	2,079,659	2659.41	195,609		354,582		195,609		(142,739)			158,973			0010

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.042320J SPX EUR002/08/21|.042320J|SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/23/2020	02/08/2021	02/08/2021	Exercise	861	2,865,158	3327.71	51,936		317,459		51,936		(221,638)			265,524			0010
.042320L SPX EUR003/08/21|.042320L|SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/23/2020	03/08/2021	03/08/2021	Exercise	732	2,010,482	2746.56	122,471		221,357		122,471		(93,276)			98,886			0010
.042320M SPX EUR003/22/21|.042320M|SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/23/2020	03/22/2021	03/22/2021	Exercise	829	1,854,805	2237.4	191,350		265,612		191,350		(70,863)			74,262			0010
.S050720 SPX EUR005/07/21|.S050720|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	05/07/2020	05/07/2021	05/07/2021	Exercise	2,516	7,249,996	2881.19	553,900		1,232,494		553,900		(547,058)			678,594			0010
.R050720 SPX EUR005/07/21|.R050720|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	05/07/2020	05/07/2021	05/07/2021	Exercise	319	919,993	2881.19	41,400		78,199		41,400		(30,717)			36,799			0010
.W052120 SPX EUR005/21/21|.W052120|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIIDI71265Z06	05/21/2020	05/21/2021	05/21/2021	Exercise	1,431	4,220,000	2948.51	312,280		696,294		312,280		(293,160)			384,014			0010
.V052120 SPX EUR005/21/21|.V052120|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIIDI71265Z06	05/21/2020	05/21/2021	05/21/2021	Exercise	364	1,075,000	2948.51	48,160		91,374		48,160		(33,986)			43,214			0010
.S060820 SPX EUR006/07/21|.S060820|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	06/07/2021	Exercise	1,372	4,435,000	3232.39	297,766		731,769		297,766		(259,410)			434,003			0010
.R060820 SPX EUR006/07/21|.R060820|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	06/07/2021	Exercise	284	920,000	3232.39	40,112		78,199		40,112		(23,489)			38,087			0010
.061820G SPX EUR005/07/21|.061820G|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/18/2020	05/07/2021	05/07/2021	Exercise	896	2,581,546	2881.19	284,803		499,834		284,803		(157,536)			215,031			0010
.061820J SPX EUR006/07/21|.061820J|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/18/2020	06/07/2021	06/07/2021	Exercise	922	2,980,264	3232.39	161,378		423,751		161,378		(168,810)			262,374			0010
.061820D SPX EUR004/21/21|.061820D|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/18/2020	04/21/2021	04/21/2021	Exercise	361	987,898	2736.56	113,607		173,154		113,607		(47,927)			59,547			0010
.061820I SPX EUR005/21/21|.061820I|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/18/2020	05/21/2021	05/21/2021	Exercise	657	1,937,171	2948.51	214,734		432,694		214,734		(150,463)			217,960			0010
.U062220 SPX EUR006/21/21|.U062220|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/22/2020	06/21/2021	06/21/2021	Exercise	861	2,685,000	3117.86	187,520		402,751		187,520		(138,083)			215,230			0010
.062420C PIMEFI EUR004/07|.062420C|PIMEFI EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/24/2020	04/07/2021	04/07/2021	Exercise	4,710	1,280,131	271.79	149,307		215,577		149,307		(60,425)			66,270			0010
.062420B PIMEFI EUR003/22|.062420B|PIMEFI EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/24/2020	03/22/2021	03/22/2021	Exercise	3,876	919,969	237.35	97,481		114,536		97,481		(16,062)			17,054			0010
.062420H PIMEFI EUR006/21|.062420H|PIMEFI EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/24/2020	06/21/2021	06/21/2021	Exercise	6,469	2,144,862	331.56	137,207		357,736		137,207		(167,558)			220,528			0010
.062420F PIMEFI EUR005/21|.062420F|PIMEFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/24/2020	05/21/2021	05/21/2021	Exercise	4,211	1,304,905	309.88	116,392		235,395		116,392		(96,847)			119,003			0010
.062420D PIMEFI EUR004/21|.062420D|PIMEFI EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/24/2020	04/21/2021	04/21/2021	Exercise	4,473	1,250,114	279.48	167,559		269,901		167,559		(89,899)			102,342			0010
.062420E PIMEFI EUR005/07|.062420E|PIMEFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/24/2020	05/07/2021	05/07/2021	Exercise	7,615	2,270,108	298.11	241,624		445,630		241,624		(171,495)			204,006			0010
.062420G PIMEFI EUR006/07|.062420G|PIMEFI EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/24/2020	06/07/2021	06/07/2021	Exercise	7,630	2,619,989	343.38	136,882		419,192		136,882		(211,623)			282,310			0010
.062420A PIMEFI EUR003/08|.062420A|PIMEFI EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/24/2020	03/08/2021	03/08/2021	Exercise	7,694	2,234,953	290.48	169,037		252,979		169,037		(78,836)			83,942			0010
.W070720 SPX EUR007/07/21|.W070720|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2020	07/07/2021	07/07/2021	Exercise	1,077	3,390,000	3145.32	225,164		494,265		225,164		(167,387)			269,101			0010
.V072120 SPX EUR007/21/21|.V072120|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL77OXOHC3ZE78	07/21/2020	07/21/2021	07/21/2021	Exercise	733	2,390,000	3257.3	158,935		382,401		158,935		(122,692)			223,466			0010

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.U072120 SPX EUR007/21/21|.U072120|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI190L770X0HC3ZE78	07/21/2020	07/21/2021	07/21/2021	Exercise	406	1,325,000	3257.3	56,313		106,926		56,313		(27,865)			50,613			0010
.W072120 SPX EUR007/21/21|.W072120|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI190L770X0HC3ZE78	07/21/2020	07/21/2021	07/21/2021	Exercise	618	2,015,000	3257.3	153,543		513,824		153,543		(169,009)			360,281			0010
.072220S NDX EUR006/07/21|.072220S|NDX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/22/2020	06/07/2021	06/07/2021	Exercise	145	1,435,720	9901.52	134,264		228,136		134,264		(58,693)			93,872			0010
.072220N NDX EUR003/22/21|.072220N|NDX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/22/2020	03/22/2021	03/22/2021	Exercise	139	973,962	7006.92	117,267		130,609		117,267		(12,001)			13,341			0010
.J072220 RTY EUR004/07/21|.J072220|RTY EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/22/2020	04/07/2021	04/07/2021	Exercise	667	759,826	1139.17	78,112		97,028		78,112		(16,673)			18,916			0010
.072220P NDX EUR004/21/21|.072220P|NDX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/22/2020	04/21/2021	04/21/2021	Exercise	86	722,658	8403	98,410		127,116		98,410		(22,277)			28,706			0010
.0072220 RTY EUR007/21/21|.0072220|RTY EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/22/2020	07/21/2021	07/21/2021	Exercise	561	834,493	1487.51	60,358		143,369		60,358		(59,026)			83,011			0010
.072220V NDX EUR007/21/21|.072220V|NDX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/22/2020	07/21/2021	07/21/2021	Exercise	156	1,689,959	10833.07	118,250		268,027		118,250		(78,186)			149,777			0010
.072220U NDX EUR007/07/21|.072220U|NDX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/22/2020	07/07/2021	07/07/2021	Exercise	173	1,820,654	10524.01	147,389		304,959		147,389		(86,883)			157,570			0010
.0722200 NDX EUR004/07/21|.0722200|NDX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/22/2020	04/07/2021	04/07/2021	Exercise	127	1,022,262	8049.31	123,608		150,783		123,608		(22,526)			27,175			0010
.0722200 NDX EUR005/07/21|.0722200|NDX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/22/2020	05/07/2021	05/07/2021	Exercise	201	1,829,478	9101.88	206,905		295,094		206,905		(63,013)			88,189			0010
.I072220 RTY EUR003/08/21|.I072220|RTY EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/22/2020	03/08/2021	03/08/2021	Exercise	617	810,392	1313.44	60,281		88,577		60,281		(25,806)			28,296			0010
.0072220 RTY EUR006/21/21|.0072220|RTY EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/22/2020	06/21/2021	06/21/2021	Exercise	506	725,366	1433.53	56,697		112,286		56,697		(41,551)			55,589			0010
.M072220 RTY EUR005/21/21|.M072220|RTY EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/22/2020	05/21/2021	05/21/2021	Exercise	475	640,091	1347.56	65,645		110,737		65,645		(35,591)			45,092			0010
.K072220 RTY EUR004/21/21|.K072220|RTY EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/22/2020	04/21/2021	04/21/2021	Exercise	342	405,301	1185.09	55,801		74,984		55,801		(16,356)			19,183			0010
.N072220 RTY EUR006/07/21|.N072220|RTY EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/22/2020	06/07/2021	06/07/2021	Exercise	569	874,496	1536.9	50,681		141,664		50,681		(66,962)			90,983			0010
.072220M NDX EUR003/08/21|.072220M|NDX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/22/2020	03/08/2021	03/08/2021	Exercise	115	914,023	7948.03	88,145		103,834		88,145		(14,280)			15,688			0010
.072220R NDX EUR005/21/21|.072220R|NDX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/22/2020	05/21/2021	05/21/2021	Exercise	196	1,838,086	9377.99	181,743		270,750		181,743		(60,637)			89,008			0010
.P072220 RTY EUR007/07/21|.P072220|RTY EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/22/2020	07/07/2021	07/07/2021	Exercise	593	839,688	1416	74,309		145,937		74,309		(52,618)			71,628			0010
.072220T NDX EUR006/21/21|.072220T|NDX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/22/2020	06/21/2021	06/21/2021	Exercise	123	1,246,031	10130.33	103,839		184,911		103,839		(48,485)			81,072			0010
.L072220 RTY EUR005/07/21|.L072220|RTY EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/22/2020	05/07/2021	05/07/2021	Exercise	514	659,426	1282.93	80,986		124,100		80,986		(35,083)			43,114			0010
.X080720 SPX EUR008/09/21|.X080720|SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZ0031MB27	08/07/2020	08/09/2021	08/09/2021	Exercise	653	2,189,994	3351.28	92,637		178,263		92,637		(41,125)			85,626			0010
.Z080720 SPX EUR008/09/21|.Z080720|SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZ0031MB27	08/07/2020	08/09/2021	08/09/2021	Exercise	1,014	3,400,008	3351.28	241,740		671,504		241,740		(185,545)			429,764			0010
.Y080720 SPX EUR008/09/21|.Y080720|SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZ0031MB27	08/07/2020	08/09/2021	08/09/2021	Exercise	1,277	4,279,987	3351.28	279,484		684,792		279,484		(188,591)			405,308			0010

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.M082120 SPX EUR008/23/21|.M082120|SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	08/23/2021	Exercise	522	1,775,000	3397.16	79,067		153,358		79,067		(32,197)			74,291			0010
.O082120 SPX EUR008/23/21|.O082120|SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	08/23/2021	Exercise	1,019	3,465,000	3397.16	242,499		641,020		242,499		(155,044)			398,521			0010
.N082120 SPX EUR008/23/21|.N082120|SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	08/23/2021	Exercise	1,136	3,860,000	3397.16	254,824		617,605		254,824		(149,227)			362,781			0010
.082620D PIMEFI EUR008/23|.082620D|PIMEFI EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	08/26/2020	08/23/2021	08/23/2021	Exercise	9,422	3,445,437	365.68	241,109		543,648		241,109		(150,847)			302,539			0010
.082620B PIMEFI EUR007/21|.082620B|PIMEFI EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	08/26/2020	07/21/2021	07/21/2021	Exercise	3,708	1,302,954	351.39	125,664		266,456		125,664		(75,510)			140,792			0010
.082620C PIMEFI EUR008/09|.082620C|PIMEFI EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	08/26/2020	08/09/2021	08/09/2021	Exercise	11,935	4,320,470	362	335,851		758,231		335,851		(215,479)			422,380			0010
.082620A PIMEFI EUR007/07|.082620A|PIMEFI EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	08/26/2020	07/07/2021	07/07/2021	Exercise	10,962	3,711,185	338.55	442,974		835,743		442,974		(220,391)			392,768			0010
.S090820 SPX EUR009/07/21|.S090820|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	09/07/2021	Exercise	1,065	3,550,000	3331.84	238,446		532,504		238,446		(133,241)			294,058			0010
.T090820 SPX EUR009/07/21|.T090820|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	09/07/2021	Exercise	511	1,705,000	3331.84	126,501		306,899		126,501		(78,697)			180,399			0010
.R090820 SPX EUR009/07/21|.R090820|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	09/07/2021	Exercise	687	2,290,000	3331.84	102,926		199,003		102,926		(45,164)			96,077			0010
.O092120 SPX EUR009/21/21|.O092120|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIIDI71265Z06	09/21/2020	09/21/2021	09/21/2021	Exercise	612	2,010,000	3281.06	152,961		371,852		152,961		(102,861)			218,891			0010
.O092120 SPX EUR009/21/21|.O092120|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIIDI71265Z06	09/21/2020	09/21/2021	09/21/2021	Exercise	722	2,370,000	3281.06	113,286		225,149		113,286		(55,810)			111,863			0010
.P092120 SPX EUR009/21/21|.P092120|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIIDI71265Z06	09/21/2020	09/21/2021	09/21/2021	Exercise	659	2,165,000	3281.06	145,705		324,751		145,705		(87,028)			179,046			0010
.N092120 SPX EUR009/21/21|.N092120|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIIDI71265Z06	09/21/2020	09/21/2021	09/21/2021	Exercise	329	1,080,000	3281.06	42,336		81,000		42,336		(19,339)			38,664			0010
.092420E MXEF EUR009/07/2|.092420E|MXEF EURO 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/24/2020	09/07/2021	09/07/2021	Exercise	1,513	1,645,403	1087.51	69,810		213,409		69,810		(89,282)			143,599			0010
.092420M NDX EUR009/21/21|.092420M|NDX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	09/24/2020	09/21/2021	09/21/2021	Exercise	212	2,327,807	10980.22	163,117		390,139		163,117		(104,818)			227,022			0010
.092420V RTY EUR009/07/21|.092420V|RTY EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/24/2020	09/07/2021	09/07/2021	Exercise	947	1,424,847	1504.59	82,910		218,284		82,910		(94,722)			135,374			0010
.092420D MXEF EUR008/09/2|.092420D|MXEF EURO 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/24/2020	08/09/2021	08/09/2021	Exercise	1,267	1,380,168	1089.32	78,275		220,825		78,275		(83,573)			142,550			0010
.092420J NDX EUR008/09/21|.092420J|NDX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	09/24/2020	08/09/2021	08/09/2021	Exercise	277	3,085,611	11139.39	168,928		398,661		168,928		(113,715)			229,733			0010
.092420B MXEF EUR006/07/2|.092420B|MXEF EURO 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/24/2020	06/07/2021	06/07/2021	Exercise	715	720,334	1007.46	59,173		113,163		59,173		(38,234)			53,990			0010
.092420L NDX EUR009/07/21|.092420L|NDX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	09/24/2020	09/07/2021	09/07/2021	Exercise	241	2,667,451	11068.26	157,185		367,041		157,185		(100,311)			209,856			0010
.092420A MXEF EUR002/08/2|.092420A|MXEF EURO 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/24/2020	02/08/2021	02/08/2021	Exercise	1,232	1,344,913	1091.65	54,294		166,640		54,294		(98,267)			112,346			0010
.092420T RTY EUR008/09/21|.092420T|RTY EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/24/2020	08/09/2021	08/09/2021	Exercise	1,255	1,969,333	1569.19	91,239		323,363		91,239		(160,975)			232,125			0010
.092420K NDX EUR008/23/21|.092420K|NDX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	09/24/2020	08/23/2021	08/23/2021	Exercise	158	1,825,715	11555.16	94,413		274,588		94,413		(78,713)			180,175			0010

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.092420C MXEF EUR007/21/2|.092420C|MXEF EURO 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/24/2020	07/21/2021	07/21/2021	Exercise	714	775,304	1085.86	47,702		143,900		47,702		(56,679)			96,197			0010
.092420II RTY EUR009/21/21|.092420II|RTY EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/24/2020	09/21/2021	09/21/2021	Exercise	811	1,204,538	1485.25	72,990		176,109		72,990		(71,675)			103,119			0010
.092420U RTY EUR008/23/21|.092420U|RTY EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/24/2020	08/23/2021	08/23/2021	Exercise	918	1,425,177	1552.48	69,906		223,322		69,906		(106,580)			153,416			0010
.0100720 SPX EUR010/07/21|.0100720|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	10/07/2020	10/07/2021	10/07/2021	Exercise	691	2,364,994	3419.45	170,280		455,259		170,280		(100,577)			284,979			0010
.0100720 SPX EUR010/07/21|.0100720|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	10/07/2020	10/07/2021	10/07/2021	Exercise	814	2,785,005	3419.45	123,654		246,749		123,654		(49,514)			123,095			0010
.P100720 SPX EUR010/07/21|.P100720|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	10/07/2020	10/07/2021	10/07/2021	Exercise	1,495	5,114,984	3419.45	325,826		767,251		325,826		(170,632)			441,426			0010
.0102120 SPX EUR010/21/21|.0102120|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	10/21/2020	10/21/2021	10/21/2021	Exercise	1,442	4,955,005	3435.56	343,382		902,313		343,382		(195,918)			558,931			0010
.N102120 SPX EUR010/21/21|.N102120|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	10/21/2020	10/21/2021	10/21/2021	Exercise	264	910,011	3435.56	42,770		86,724		42,770		(16,853)			43,954			0010
.102720C PIMEFI EUR009/21|.102720C|PIMEFI EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/27/2020	09/21/2021	09/21/2021	Exercise	10,673	3,775,147	353.71	295,642		573,780		295,642		(139,300)			278,138			0010
.102720D PIMEFI EUR010/07|.102720D|PIMEFI EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/27/2020	10/07/2021	10/07/2021	Exercise	12,026	4,472,229	371.88	282,852		667,202		282,852		(176,629)			384,351			0010
.102720B PIMEFI EUR009/07|.102720B|PIMEFI EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/27/2020	09/07/2021	09/07/2021	Exercise	7,351	2,612,986	355.46	243,098		529,125		243,098		(139,820)			286,027			0010
.102720A PIMEFI EUR009/07|.102720A|PIMEFI EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/27/2020	09/07/2021	09/07/2021	Exercise	8,803	3,129,114	355.46	212,240		395,871		212,240		(93,512)			183,631			0010
.102720E PIMEFI EUR010/21|.102720E|PIMEFI EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/27/2020	10/21/2021	10/21/2021	Exercise	11,141	4,179,880	375.18	266,047		670,020		266,047		(178,847)			403,973			0010
.110320C SPX EUR006/21/21|.110320C|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/03/2020	06/21/2021	06/21/2021	Exercise	962	2,999,381	3117.86	289,398		500,000		289,398		(110,407)			210,601			0010
.110320F SPX EUR007/07/21|.110320F|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/03/2020	07/07/2021	07/07/2021	Exercise	604	1,899,773	3145.32	192,386		361,150		192,386		(84,634)			168,764			0010
.0110920 SPX EUR011/08/21|.0110920|SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/09/2020	11/08/2021	11/08/2021	Exercise	1,064	3,780,000	3550.5	229,673		604,800		229,673		(102,558)			375,127			0010
.P110920 SPX EUR011/08/21|.P110920|SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/09/2020	11/08/2021	11/08/2021	Exercise	728	2,585,000	3550.5	105,106		212,486		105,106		(31,955)			107,380			0010
.R110920 SPX EUR011/08/21|.R110920|SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/09/2020	11/08/2021	11/08/2021	Exercise	691	2,455,000	3550.5	160,312		478,727		160,312		(75,926)			318,415			0010
.P112320 SPX EUR011/22/21|.P112320|SPX EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	11/23/2020	11/22/2021	11/22/2021	Exercise	764	2,734,996	3577.59	171,485		451,273		171,485		(63,837)			279,788			0010
.0112320 SPX EUR011/22/21|.0112320|SPX EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	11/23/2020	11/22/2021	11/22/2021	Exercise	313	1,120,000	3577.59	50,064		102,480		50,064		(13,612)			52,416			0010
.0112320 SPX EUR011/22/21|.Q112320|SPX EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	11/23/2020	11/22/2021	11/22/2021	Exercise	914	3,269,989	3577.59	212,877		588,601		212,877		(79,664)			375,724			0010
.120220B RTY EUR010/21/21|.120220B|RTY EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/02/2020	10/21/2021	10/21/2021	Exercise	832	1,334,345	1603.78	125,748		189,338		125,748		(15,288)			63,590			0010
.120220H NDX EUR010/07/21|.120220H|NDX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/02/2020	10/07/2021	10/07/2021	Exercise	290	3,335,925	11503.19	312,411		579,449		312,411		(39,818)			267,038			0010
.120220K NDX EUR011/22/21|.120220K|NDX EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/02/2020	11/22/2021	11/22/2021	Exercise	156	1,857,327	11905.94	153,236		325,218		153,236		(23,303)			171,982			0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.120220I NDX EUR010/21/21|.120220I|NDX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/02/2020	10/21/2021	10/21/2021	Exercise	164	1,913,121	11665.37	173,437		341,874		173,437		(24,217)			168,438			0010
.120220A RTY EUR010/07/21|.120220A|RTY EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/02/2020	10/07/2021	10/07/2021	Exercise	819	1,319,442	1611.04	132,121		207,019		132,121		(19,982)			74,898			0010
.120220D RTY EUR011/22/21|.120220D|RTY EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/02/2020	11/22/2021	11/22/2021	Exercise	654	1,189,168	1818.3	82,849		199,777		82,849		(24,781)			116,929			0010
.120220J NDX EUR011/08/21|.120220J|NDX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/02/2020	11/08/2021	11/08/2021	Exercise	234	2,768,311	11830.39	242,845		510,754		242,845		(36,745)			267,909			0010
.120220C RTY EUR011/08/21|.120220C|RTY EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/02/2020	11/08/2021	11/08/2021	Exercise	944	1,609,558	1705.04	142,129		260,261		142,129		(27,068)			118,132			0010
.R120720 SPX EUR012/07/21|.R120720|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	12/07/2021	Exercise	716	2,644,994	3691.96	155,262		383,521		155,262		(21,020)			228,260			0010
.S120720 SPX EUR012/07/21|.S120720|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	12/07/2021	Exercise	843	3,115,017	3691.96	199,049		552,913		199,049		(27,829)			353,865			0010
.Q120720 SPX EUR012/07/21|.Q120720|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	12/07/2021	Exercise	655	2,420,006	3691.96	101,640		204,490		101,640		(12,151)			102,850			0010
.P122120 SPX EUR012/21/21|.P122120|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770X0HC3ZE78	12/21/2020	12/21/2021	12/21/2021	Exercise	1,324	4,895,000	3694.92	298,106		685,302		298,106		(22,908)			387,196			0010
.O122120 SPX EUR012/21/21|.O122120|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770X0HC3ZE78	12/21/2020	12/21/2021	12/21/2021	Exercise	495	1,830,000	3694.92	79,788		155,368		79,788		(6,515)			75,580			0010
.Q122120 SPX EUR012/21/21|.Q122120|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770X0HC3ZE78	12/21/2020	12/21/2021	12/21/2021	Exercise	617	2,280,000	3694.92	155,724		421,800		155,724		(13,550)			266,076			0010
.122220P PIMEFI EUR012/07|.122220P|PIMEFI EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/22/2020	12/07/2021	12/07/2021	Exercise	8,225	3,463,465	421.09	225,859		499,093		225,859		(3,855)			273,235			0010
.122220N PIMEFI EUR011/08|.122220N|PIMEFI EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/22/2020	11/08/2021	11/08/2021	Exercise	9,855	3,860,598	391.74	381,980		677,925		381,980		(8,689)			295,946			0010
.122220Q PIMEFI EUR012/21|.122220Q|PIMEFI EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/22/2020	12/21/2021	12/21/2021	Exercise	6,136	2,609,395	425.26	160,456		376,260		160,456		(4,697)			215,803			0010
.122220O PIMEFI EUR011/22|.122220O|PIMEFI EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/22/2020	11/22/2021	11/22/2021	Exercise	7,259	2,932,273	403.95	257,477		509,074		257,477		(6,520)			251,597			0010
.012621B NDX EUR012/21/21|.012621B|NDX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/26/2021	12/21/2021	12/21/2021	Exercise	169	2,144,654	12690.26		175,709	330,277		175,709					154,567			0010
.012621K RTY EUR012/07/21|.012621K|RTY EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/26/2021	12/07/2021	12/07/2021	Exercise	645	1,219,856	1891.25		115,236	182,367		115,236					67,132			0010
.012621L RTY EUR012/21/21|.012621L|RTY EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/26/2021	12/21/2021	12/21/2021	Exercise	713	1,404,845	1970.33		122,757	165,856		122,757					43,099			0010
.012621A NDX EUR012/07/21|.012621A|NDX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/26/2021	12/07/2021	12/07/2021	Exercise	198	2,494,101	12596.47		200,639	363,641		200,639					163,002			0010
.021021E MXEF EUR010/21/2|.021021E|MXEF EURO 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/10/2021	10/21/2021	10/21/2021	Exercise	422	480,198	1137.91		54,164	65,448		54,164					11,284			0010
.021021I MXEF EUR012/21/2|.021021I|MXEF EURO 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/10/2021	12/21/2021	12/21/2021	Expiration	763	959,099	1257.01		82,267			82,267					(82,267)			0010
.021021G MXEF EUR011/22/2|.021021G|MXEF EURO 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/10/2021	11/22/2021	11/22/2021	Exercise	512	624,906	1220.52		67,640	21,012		67,640					(46,628)			0010
.021021F MXEF EUR011/08/2|.021021F|MXEF EURO 11/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/10/2021	11/08/2021	11/08/2021	Exercise	501	597,377	1192.37		66,047	38,301		66,047					(27,745)			0010
.021021D MXEF EUR010/07/2|.021021D|MXEF EURO 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/10/2021	10/07/2021	10/07/2021	Exercise	643	712,380	1107.9		87,165	93,479		87,165					6,314			0010

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.021021H MXEF EUR012/07/2|.021021H|MXEF EURO 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/10/2021	12/07/2021	12/07/2021	Expiration	591	740,753	1253.39		69,714			69,714					(69,714)			0010
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												19,512,225	1,041,338	44,584,418		20,553,563	XXX	(12,304,852)			24,030,847			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												19,512,225	1,041,338	44,584,418		20,553,563	XXX	(12,304,852)			24,030,847			XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants												19,512,225	1,041,338	44,584,418		20,553,563	XXX	(12,304,852)			24,030,847			XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options												19,512,225	1,041,338	44,584,418		20,553,563	XXX	(12,304,852)			24,030,847			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
.111920F SPX EUR004/07/21|.111920F|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/19/2020	04/07/2021	04/07/2021	Sale	542	1,441,400	2659.41	(234,653)		(264,090)		(234,653)		16,628			(29,436)			0010
.111920D SPX EUR003/08/21|.111920D|SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/19/2020	03/08/2021	03/08/2021	Sale	296	812,982	2746.56	(80,944)		(89,010)		(80,944)		5,820			(8,066)			0010
.111920E SPX EUR003/22/21|.111920E|SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/19/2020	03/22/2021	03/22/2021	Sale	491	1,098,563	2237.4	(153,870)		(160,164)		(153,870)		4,233			(6,295)			0010
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(469,467)		(513,264)		(469,467)	XXX	26,681			(43,797)			XXX
.0010720 SPX EUR001/07/21|.0010720|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/07/2020	01/07/2021	01/07/2021	Expiration	188	610,014	3237.18	(16,897)				(16,897)		(16,893)			16,897			0010
SPX EURO 01/07/2021 BANA	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	01/07/2020	07/01/2021	01/08/2021	Expiration	463	1,350,001	2913.46	(44,010)				(44,010)		(44,010)			44,010			0010
.012420W NDX EUR001/07/21|.012420W|NDX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/24/2020	01/07/2021	01/07/2021	Expiration	84	672,330	7961.8041	(17,616)				(17,616)		(17,616)			17,616			0010
.U012420 RTY EUR001/21/21|.U012420|RTY EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/24/2020	01/21/2021	01/21/2021	Expiration	350	590,064	1685.898	(18,610)				(18,610)		(17,666)			18,610			0010
.012420Z NDX EUR001/07/21|.012420Z|NDX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/24/2020	01/07/2021	01/07/2021	Expiration	94	831,566	8846.449	(19,202)				(19,202)		(19,202)			19,202			0010
.S012420 RTY EUR001/21/21|.S012420|RTY EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/24/2020	01/21/2021	01/21/2021	Expiration	362	549,603	1517.3082	(18,308)				(18,308)		(18,147)			18,308			0010
.AC20720 SPX EUR002/08/21|.AC20720|SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Expiration	734	2,200,000	2994.94	(67,980)				(67,980)		(63,643)			67,980			0010
.AB20720 SPX EUR002/08/21|.AB20720|SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	02/08/2021	Expiration	432	1,440,000	3327.71	(40,320)				(40,320)		(35,547)			40,320			0010
.021120Z SPX EUR001/21/21|.021120Z|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/11/2020	01/21/2021	01/21/2021	Expiration	334	999,558	2988.71	(26,244)				(26,244)		(25,922)			26,244			0010
.021120W SPX EUR001/07/21|.021120W|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/11/2020	01/07/2021	01/07/2021	Expiration	216	699,231	3237.18	(15,371)				(15,371)		(15,366)			15,371			0010
.021120X SPX EUR001/21/21|.021120X|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/11/2020	01/21/2021	01/21/2021	Expiration	226	750,499	3320.79	(19,192)				(19,192)		(18,334)			19,192			0010
.0022120 SPX EUR002/22/21|.0022120|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	02/21/2020	02/22/2021	02/22/2021	Expiration	461	1,384,999	3003.98	(46,259)				(46,259)		(41,925)			46,259			0010
.T030920 SPX EUR003/08/21|.T030920|SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/09/2020	03/08/2021	03/08/2021	Expiration	473	1,170,000	2471.9	(92,196)				(92,196)		(89,906)			92,196			0010
.S030920 SPX EUR003/08/21|.S030920|SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	03/09/2020	03/08/2021	03/08/2021	Expiration	158	435,000	2746.56	(16,530)				(16,530)		(15,943)			16,530			0010

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.032020C NDX EUR002/08/21|.032020C|NDX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/20/2020	02/08/2021	02/08/2021	Expiration	75	705,083	9401.1	(46,994)				(46,994)		(46,622)			46,994			0010
.032020R PIMEFI EUR002/08|.032020R|PIMEFI EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/20/2020	02/08/2021	02/08/2021	Expiration	4,875	1,534,879	314.81	(328,179)				(328,179)		(327,668)			328,179			0010
.032020P PIMEFI EUR002/08|.032020P|PIMEFI EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/20/2020	02/08/2021	02/08/2021	Expiration	2,058	719,868	349.79	(63,016)				(63,016)		(61,583)			63,016			0010
.032020E NDX EUR002/22/21|.032020E|NDX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/20/2020	02/22/2021	02/22/2021	Expiration	94	802,969	8502.02	(129,328)				(129,328)		(128,904)			129,328			0010
.032020H RTY EUR002/22/21|.032020H|RTY EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/20/2020	02/22/2021	02/22/2021	Expiration	466	705,016	1510.75	(189,735)				(189,735)		(187,165)			189,735			0010
.032020D NDX EUR002/08/21|.032020D|NDX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/20/2020	02/08/2021	02/08/2021	Expiration	120	1,015,319	8460.99	(162,503)				(162,503)		(162,402)			162,503			0010
.032020S PIMEFI EUR002/22|.032020S|PIMEFI EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/20/2020	02/22/2021	02/22/2021	Expiration	4,724	1,495,003	316.44	(324,428)				(324,428)		(322,312)			324,428			0010
.L032320 SPX EUR003/22/21|.L032320|SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	03/23/2020	03/22/2021	03/22/2021	Expiration	315	705,000	2237.4	(24,746)				(24,746)		(24,399)			24,746			0010
.0040720 SPX EUR004/07/21|.0040720|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	04/07/2021	Expiration	1,972	4,720,000	2393.47	(368,160)				(368,160)		(354,086)			368,160			0010
.P040720 SPX EUR004/07/21|.P040720|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	04/07/2021	Expiration	441	1,175,000	2659.41	(42,606)				(42,606)		(40,114)			42,606			0010
.0042120 SPX EUR004/21/21|.0042120|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/21/2020	04/21/2021	04/21/2021	Expiration	647	1,595,004	2462.9	(143,550)				(143,550)		(136,656)			143,550			0010
.042320R SPX EUR003/22/21|.042320R|SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/23/2020	03/22/2021	03/22/2021	Expiration	1,110	2,235,163	2013.66	(99,960)				(99,960)		(96,654)			99,960			0010
.042320Q SPX EUR003/08/21|.042320Q|SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/23/2020	03/08/2021	03/08/2021	Expiration	604	1,494,129	2471.9	(113,076)				(113,076)		(110,151)			113,076			0010
.042320O SPX EUR002/08/21|.042320O|SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/23/2020	02/08/2021	02/08/2021	Expiration	663	1,986,643	2994.94	(239,361)				(239,361)		(235,445)			239,361			0010
.042320P SPX EUR002/22/21|.042320P|SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A B4TYDEB6GKMZO031MB27	04/23/2020	02/22/2021	02/22/2021	Expiration	428	1,288,372	3003.98	(158,522)				(158,522)		(154,491)			158,522			0010
.042320S SPX EUR004/07/21|.042320S|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	04/23/2020	04/07/2021	04/07/2021	Expiration	581	1,390,871	2393.47	(100,803)				(100,803)		(96,656)			100,803			0010
.U050720 SPX EUR005/07/21|.U050720|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	05/07/2020	05/07/2021	05/07/2021	Expiration	2,795	7,249,996	2593.07	(558,975)				(558,975)		(511,484)			558,975			0010
.T050720 SPX EUR005/07/21|.T050720|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	05/07/2020	05/07/2021	05/07/2021	Expiration	319	919,993	2881.19	(32,660)				(32,660)		(28,561)			32,660			0010
.Y052120 SPX EUR005/21/21|.Y052120|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	05/21/2020	05/21/2021	05/21/2021	Expiration	1,590	4,220,000	2653.66	(289,914)				(289,914)		(254,956)			289,914			0010
.X052120 SPX EUR005/21/21|.X052120|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	05/21/2020	05/21/2021	05/21/2021	Expiration	364	1,075,000	2948.51	(36,013)				(36,013)		(29,952)			36,013			0010
.T060820 SPX EUR006/07/21|.T060820|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	06/07/2021	Expiration	284	920,000	3232.39	(29,532)				(29,532)		(19,428)			29,532			0010
.U060820 SPX EUR006/07/21|.U060820|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	06/07/2021	Expiration	1,524	4,435,000	2909.15	(257,674)				(257,674)		(197,189)			257,674			0010
.061820M SPX EUR005/07/21|.061820M|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G56SEF7VJP5170UK5573	06/18/2020	05/07/2021	05/07/2021	Expiration	627	1,627,872	2593.07	(88,716)				(88,716)		(78,053)			88,716			0010
.061820L SPX EUR006/07/21|.061820L|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G56SEF7VJP5170UK5573	06/18/2020	06/07/2021	06/07/2021	Expiration	327	1,056,992	3232.39	(40,286)				(40,286)		(28,678)			40,286			0010

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.0618200 SPX EUR006/07/21|.0618200|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	06/18/2020	06/07/2021	06/07/2021	Expiration	661	1,923,272	2909.15	(150,148)				(150,148)		(123,919)			150,148			0010
.061820N SPX EUR005/21/21|.061820N|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	06/18/2020	05/21/2021	05/21/2021	Expiration	638	1,695,393	2653.66	(100,884)				(100,884)		(86,839)			100,884			0010
.061820K SPX EUR005/07/21|.061820K|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	06/18/2020	05/07/2021	05/07/2021	Expiration	331	953,674	2881.19	(24,838)				(24,838)		(20,589)			24,838			0010
.V062220 SPX EUR006/21/21|.V062220|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	06/22/2020	06/21/2021	06/21/2021	Expiration	956	2,685,000	2806.07	(190,742)				(190,742)		(155,830)			190,742			0010
.062420I PIMEFI EUR006/07|.062420I|PIMEFI EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/24/2020	06/07/2021	06/07/2021	Expiration	2,184	749,942	343.38	(32,039)				(32,039)		(25,623)			32,039			0010
.062420O PIMEFI EUR005/21|.062420O|PIMEFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/24/2020	05/21/2021	05/21/2021	Expiration	3,746	1,044,915	278.89	(67,204)				(67,204)		(62,387)			67,204			0010
.062420P PIMEFI EUR006/07|.062420P|PIMEFI EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/24/2020	06/07/2021	06/07/2021	Expiration	6,051	1,870,047	309.04	(168,390)				(168,390)		(150,668)			168,390			0010
.062420N PIMEFI EUR005/07|.062420N|PIMEFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/24/2020	05/07/2021	05/07/2021	Expiration	6,764	1,814,894	268.3	(100,087)				(100,087)		(94,633)			100,087			0010
.062420L PIMEFI EUR004/07|.062420L|PIMEFI EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/24/2020	04/07/2021	04/07/2021	Expiration	3,700	905,061	244.61	(33,566)				(33,566)		(33,032)			33,566			0010
.062420J PIMEFI EUR003/08|.062420J|PIMEFI EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/24/2020	03/08/2021	03/08/2021	Expiration	7,228	1,889,863	261.43	(81,911)				(81,911)		(80,603)			81,911			0010
.062420K PIMEFI EUR003/22|.062420K|PIMEFI EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/24/2020	03/22/2021	03/22/2021	Expiration	3,276	699,945	213.62	(14,332)				(14,332)		(14,296)			14,332			0010
.062420M PIMEFI EUR004/21|.062420M|PIMEFI EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/24/2020	04/21/2021	04/21/2021	Expiration	4,830	1,214,899	251.53	(51,773)				(51,773)		(50,239)			51,773			0010
.062420Q PIMEFI EUR006/21|.062420Q|PIMEFI EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/24/2020	06/21/2021	06/21/2021	Expiration	5,696	1,699,908	298.4	(141,300)				(141,300)		(126,094)			141,300			0010
.Y070720 SPX EUR007/07/21|.Y070720|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/07/2020	07/07/2021	07/07/2021	Expiration	985	2,790,000	2830.79	(182,717)				(182,717)		(141,031)			182,717			0010
.X070720 SPX EUR007/07/21|.X070720|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/07/2020	07/07/2021	07/07/2021	Expiration	190	600,000	3145.32	(19,974)				(19,974)		(13,472)			19,974			0010
.X072120 SPX EUR007/21/21|.X072120|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	07/21/2020	07/21/2021	07/21/2021	Expiration	406	1,325,000	3257.3	(42,400)				(42,400)		(24,249)			42,400			0010
.Y072120 SPX EUR007/21/21|.Y072120|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	07/21/2020	07/21/2021	07/21/2021	Expiration	1,504	4,410,000	2931.57	(266,364)				(266,364)		(183,658)			266,364			0010
.A072220 NDX EUR004/07/21|.A072220|NDX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/22/2020	04/07/2021	04/07/2021	Expiration	117	853,227	7244.38	(18,508)				(18,508)		(17,295)			18,508			0010
.H072220 NDX EUR007/21/21|.H072220|NDX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/22/2020	07/21/2021	07/21/2021	Expiration	134	1,310,801	9749.76	(91,489)				(91,489)		(62,853)			91,489			0010
.072220X NDX EUR005/21/21|.072220X|NDX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/22/2020	05/21/2021	05/21/2021	Expiration	79	740,861	9377.99	(15,476)				(15,476)		(11,209)			15,476			0010
.F072220 NDX EUR006/21/21|.F072220|NDX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/22/2020	06/21/2021	06/21/2021	Expiration	98	901,600	9117.3	(48,750)				(48,750)		(36,188)			48,750			0010
.R072220 RTY EUR003/08/21|.R072220|RTY EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/22/2020	03/08/2021	03/08/2021	Expiration	528	625,200	1182.1	(23,300)				(23,300)		(22,800)			23,300			0010
.S072220 RTY EUR005/07/21|.S072220|RTY EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/22/2020	05/07/2021	05/07/2021	Expiration	463	534,979	1154.63	(21,905)				(21,905)		(19,708)			21,905			0010
.072220W NDX EUR005/07/21|.072220W|NDX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 55GSEF7VJP5I70UK5573	07/22/2020	05/07/2021	05/07/2021	Expiration	60	546,113	9101.88	(10,055)				(10,055)		(7,629)			10,055			0010

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.W072220 RTY EUR007/21/21|.W072220|RTY EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 05GSEF7VJP5I70UK5573	07/22/2020	07/21/2021	07/21/2021	Expiration	452	605,417	1338.76	(43,427)				(43,427)		(34,065)			43,427			0010
.C072220 NDX EUR005/07/21|.C072220|NDX EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 05GSEF7VJP5I70UK5573	07/22/2020	05/07/2021	05/07/2021	Expiration	155	1,274,263	8191.69	(45,070)				(45,070)		(38,020)			45,070			0010
.072220Y NDX EUR003/08/21|.072220Y|NDX EUR0 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 05GSEF7VJP5I70UK5573	07/22/2020	03/08/2021	03/08/2021	Expiration	102	731,219	7153.23	(12,999)				(12,999)		(12,838)			12,999			0010
.E072220 NDX EUR006/07/21|.E072220|NDX EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 05GSEF7VJP5I70UK5573	07/22/2020	06/07/2021	06/07/2021	Expiration	138	1,237,690	8911.37	(60,678)				(60,678)		(46,616)			60,678			0010
.U072220 RTY EUR006/21/21|.U072220|RTY EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 05GSEF7VJP5I70UK5573	07/22/2020	06/21/2021	06/21/2021	Expiration	395	510,334	1290.17	(31,438)				(31,438)		(25,909)			31,438			0010
.G072220 NDX EUR007/07/21|.G072220|NDX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 05GSEF7VJP5I70UK5573	07/22/2020	07/07/2021	07/07/2021	Expiration	163	1,547,030	9471.61	(96,645)				(96,645)		(68,755)			96,645			0010
.V072220 RTY EUR007/07/21|.V072220|RTY EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 05GSEF7VJP5I70UK5573	07/22/2020	07/07/2021	07/07/2021	Expiration	474	604,632	1274.4	(36,961)				(36,961)		(29,907)			36,961			0010
.072220Z NDX EUR003/22/21|.072220Z|NDX EUR0 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 05GSEF7VJP5I70UK5573	07/22/2020	03/22/2021	03/22/2021	Expiration	90	567,561	6306.23	(7,085)				(7,085)		(6,985)			7,085			0010
.B072220 NDX EUR004/21/21|.B072220|NDX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 05GSEF7VJP5I70UK5573	07/22/2020	04/21/2021	04/21/2021	Expiration	82	621,822	7562.7	(16,387)				(16,387)		(14,673)			16,387			0010
.D072220 NDX EUR005/21/21|.D072220|NDX EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 05GSEF7VJP5I70UK5573	07/22/2020	05/21/2021	05/21/2021	Expiration	130	1,097,225	8440.19	(43,926)				(43,926)		(35,584)			43,926			0010
.T072220 RTY EUR006/07/21|.T072220|RTY EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC 05GSEF7VJP5I70UK5573	07/22/2020	06/07/2021	06/07/2021	Expiration	455	630,129	1383.21	(46,621)				(46,621)		(38,529)			46,621			0010
.AA80720 SPX EUR008/09/21|.AA80720|SPX EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	08/07/2020	08/09/2021	08/09/2021	Expiration	653	2,189,994	3351.28	(69,861)				(69,861)		(33,337)			69,861			0010
.AB80720 SPX EUR008/09/21|.AB80720|SPX EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	08/07/2020	08/09/2021	08/09/2021	Expiration	2,546	7,679,994	3016.15	(463,104)				(463,104)		(284,763)			463,104			0010
.Q082120 SPX EUR008/23/21|.Q082120|SPX EUR0 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	08/23/2021	Expiration	2,394	7,320,000	3057.44	(442,055)				(442,055)		(250,650)			442,055			0010
.P082120 SPX EUR008/23/21|.P082120|SPX EUR0 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	08/23/2021	Expiration	522	1,775,000	3397.16	(56,836)				(56,836)		(24,369)			56,836			0010
.082620J PIMEFI EUR008/23|.082620J|PIMEFI EUR0 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	08/26/2020	08/23/2021	08/23/2021	Expiration	6,773	2,229,185	329.11	(127,467)				(127,467)		(80,813)			127,467			0010
.082620F PIMEFI EUR008/23|.082620F|PIMEFI EUR0 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	08/26/2020	08/23/2021	08/23/2021	Expiration	3,327	1,216,617	365.68	(39,259)				(39,259)		(20,876)			39,259			0010
.082620H PIMEFI EUR007/21|.082620H|PIMEFI EUR0 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	08/26/2020	07/21/2021	07/21/2021	Expiration	3,480	1,100,553	316.25	(51,240)				(51,240)		(35,116)			51,240			0010
.082620E PIMEFI EUR008/09|.082620E|PIMEFI EUR0 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	08/26/2020	08/09/2021	08/09/2021	Expiration	2,387	864,094	362	(26,520)				(26,520)		(14,477)			26,520			0010
.082620I PIMEFI EUR008/09|.082620I|PIMEFI EUR0 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	08/26/2020	08/09/2021	08/09/2021	Expiration	10,607	3,456,014	325.8	(185,689)				(185,689)		(121,096)			185,689			0010
.082620G PIMEFI EUR007/07|.082620G|PIMEFI EUR0 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	08/26/2020	07/07/2021	07/07/2021	Expiration	11,463	3,492,820	304.7	(137,216)				(137,216)		(98,182)			137,216			0010
.V090820 SPX EUR009/07/21|.V090820|SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	09/07/2021	Expiration	1,750	5,250,000	2998.66	(354,585)				(354,585)		(218,661)			354,585			0010
.U090820 SPX EUR009/07/21|.U090820|SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	09/07/2021	Expiration	687	2,290,000	3331.84	(77,860)				(77,860)		(38,208)			77,860			0010
.R092120 SPX EUR009/21/21|.R092120|SPX EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIIDI71265Z06	09/21/2020	09/21/2021	09/21/2021	Expiration	1,051	3,450,000	3281.06	(120,405)				(120,405)		(62,880)			120,405			0010

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.S092120 SPX EUR009/21/21|.S092120|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	09/21/2020	09/21/2021	09/21/2021	Expiration	1,413	4,175,000	2952.95	(282,230)				(282,230)		(174,173)			282,230			0010
.092420G MXEF EUR002/08/2|.092420G|MXEF EURO 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/24/2020	02/08/2021	02/08/2021	Expiration	926	910,436	982.49	(31,492)				(31,492)		(29,426)			31,492			0010
.092420X RTY EUR008/09/21|.092420X|RTY EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/24/2020	08/09/2021	08/09/2021	Expiration	1,055	1,490,731	1412.27	(125,020)				(125,020)		(94,039)			125,020			0010
.092420O NDX EUR009/07/21|.092420O|NDX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	09/24/2020	09/07/2021	09/07/2021	Expiration	91	1,007,212	11068.26	(40,607)				(40,607)		(22,349)			40,607			0010
.092420Z RTY EUR009/07/21|.092420Z|RTY EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/24/2020	09/07/2021	09/07/2021	Expiration	775	1,050,204	1354.13	(80,340)				(80,340)		(58,440)			80,340			0010
.092420I MXEF EUR009/07/2|.092420I|MXEF EURO 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/24/2020	09/07/2021	09/07/2021	Expiration	904	885,233	978.76	(61,050)				(61,050)		(41,761)			61,050			0010
.092420R NDX EUR009/07/21|.092420R|NDX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	09/24/2020	09/07/2021	09/07/2021	Expiration	166	1,660,239	9961.43	(131,127)				(131,127)		(82,799)			131,127			0010
.092420H MXEF EUR008/09/2|.092420H|MXEF EURO 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/24/2020	08/09/2021	08/09/2021	Expiration	1,065	1,044,658	980.39	(67,849)				(67,849)		(48,027)			67,849			0010
.092420N NDX EUR008/09/21|.092420N|NDX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	09/24/2020	08/09/2021	08/09/2021	Expiration	145	1,615,212	11139.39	(65,813)				(65,813)		(37,624)			65,813			0010
.092420F MXEF EUR009/07/2|.092420F|MXEF EURO 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/24/2020	09/07/2021	09/07/2021	Expiration	699	760,169	1087.51	(30,085)				(30,085)		(19,083)			30,085			0010
.092420P NDX EUR008/09/21|.092420P|NDX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	09/24/2020	08/09/2021	08/09/2021	Expiration	147	1,481,539	10025.45	(113,570)				(113,570)		(74,234)			113,570			0010
.092420Q NDX EUR008/23/21|.092420Q|NDX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	09/24/2020	08/23/2021	08/23/2021	Expiration	124	1,294,178	10399.64	(113,840)				(113,840)		(72,303)			113,840			0010
.092420S NDX EUR009/21/21|.092420S|NDX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	09/24/2020	09/21/2021	09/21/2021	Expiration	170	1,679,974	9882.2	(132,532)				(132,532)		(82,634)			132,532			0010
.092420Y RTY EUR008/23/21|.092420Y|RTY EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	09/24/2020	08/23/2021	08/23/2021	Expiration	773	1,080,526	1397.23	(89,784)				(89,784)		(66,550)			89,784			0010
.S100720 SPX EUR010/07/21|.S100720|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	10/07/2020	10/07/2021	10/07/2021	Expiration	2,430	7,480,013	3077.51	(480,964)				(480,964)		(242,906)			480,964			0010
.R100720 SPX EUR010/07/21|.R100720|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	10/07/2020	10/07/2021	10/07/2021	Expiration	814	2,785,005	3419.45	(96,083)				(96,083)		(39,190)			96,083			0010
.Q102120 SPX EUR010/21/21|.Q102120|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	10/21/2020	10/21/2021	10/21/2021	Expiration	1,626	5,030,003	3092	(315,884)				(315,884)		(145,224)			315,884			0010
.P102120 SPX EUR010/21/21|.P102120|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	10/21/2020	10/21/2021	10/21/2021	Expiration	269	924,990	3435.56	(30,988)				(30,988)		(11,275)			30,988			0010
.102720J PIMEFI EUR009/07|.102720J|PIMEFI EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/27/2020	09/07/2021	09/07/2021	Expiration	12,499	3,998,569	319.91	(195,508)				(195,508)		(116,115)			195,508			0010
.102720I PIMEFI EUR010/21|.102720I|PIMEFI EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/27/2020	10/21/2021	10/21/2021	Expiration	2,918	1,094,775	375.18	(40,794)				(40,794)		(19,958)			40,794			0010
.102720M PIMEFI EUR010/21|.102720M|PIMEFI EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/27/2020	10/21/2021	10/21/2021	Expiration	9,136	3,085,105	337.66	(203,848)				(203,848)		(112,966)			203,848			0010
.102720K PIMEFI EUR009/21|.102720K|PIMEFI EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/27/2020	09/21/2021	09/21/2021	Expiration	6,839	2,177,439	318.34	(108,777)				(108,777)		(63,907)			108,777			0010
.102720G PIMEFI EUR009/21|.102720G|PIMEFI EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/27/2020	09/21/2021	09/21/2021	Expiration	4,517	1,597,708	353.71	(46,480)				(46,480)		(23,297)			46,480			0010
.102720F PIMEFI EUR009/07|.102720F|PIMEFI EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/27/2020	09/07/2021	09/07/2021	Expiration	4,904	1,743,176	355.46	(50,854)				(50,854)		(26,108)			50,854			0010

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.102720H PIMEFI EUR010/07|.102720H|PIMEFI EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/27/2020	10/07/2021	10/07/2021	Expiration	4,356	1,619,909	371.88	(58,240)				(58,240)		(29,141)			58,240			0010
.102720L PIMEFI EUR010/07|.102720L|PIMEFI EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	10/27/2020	10/07/2021	10/07/2021	Expiration	8,522	2,852,320	334.69	(177,561)				(177,561)		(100,726)			177,561			0010
.110320R SPX EUR006/21/21|.110320R|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/03/2020	06/21/2021	06/21/2021	Expiration	891	2,500,524	2806.07	(86,688)				(86,688)		(54,175)			86,688			0010
.110320S SPX EUR007/07/21|.110320S|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/03/2020	07/07/2021	07/07/2021	Expiration	458	1,299,017	2830.79	(49,097)				(49,097)		(29,688)			49,097			0010
.T110920 SPX EUR011/08/21|.T110920|SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/09/2020	11/08/2021	11/08/2021	Expiration	1,979	6,325,000	3195.45	(329,786)				(329,786)		(75,261)			329,786			0010
.S110920 SPX EUR011/08/21|.S110920|SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/09/2020	11/08/2021	11/08/2021	Expiration	739	2,625,000	3550.5	(82,346)				(82,346)		(17,426)			82,346			0010
.R112320 SPX EUR011/22/21|.R112320|SPX EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	11/23/2020	11/22/2021	11/22/2021	Expiration	317	1,134,990	3577.59	(36,434)				(36,434)		(7,031)			36,434			0010
.S112320 SPX EUR011/22/21|.S112320|SPX EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	11/23/2020	11/22/2021	11/22/2021	Expiration	1,892	6,094,997	3219.83	(332,178)				(332,178)		(70,519)			332,178			0010
.120220M NDX EUR010/21/21|.120220M|NDX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/02/2020	10/21/2021	10/21/2021	Expiration	141	1,481,502	10498.83	(66,551)				(66,551)		(7,078)			66,551			0010
.120220G RTY EUR011/22/21|.120220G|RTY EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/02/2020	11/22/2021	11/22/2021	Expiration	592	969,154	1636.47	(57,671)				(57,671)		(11,407)			57,671			0010
.120220F RTY EUR011/08/21|.120220F|RTY EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/02/2020	11/08/2021	11/08/2021	Expiration	853	1,309,466	1534.53	(58,844)				(58,844)		(9,137)			58,844			0010
.120220L NDX EUR010/07/21|.120220L|NDX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/02/2020	10/07/2021	10/07/2021	Expiration	266	2,760,765	10352.87	(113,827)				(113,827)		(12,759)			113,827			0010
.120200 NDX EUR011/22/21|.120200|NDX EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/02/2020	11/22/2021	11/22/2021	Expiration	135	1,452,525	10715.35	(75,425)				(75,425)		(7,395)			75,425			0010
.120220N NDX EUR011/08/21|.120220N|NDX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/02/2020	11/08/2021	11/08/2021	Expiration	218	2,330,587	10647.35	(114,950)				(114,950)		(11,786)			114,950			0010
.120220E RTY EUR010/07/21|.120220E|RTY EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/02/2020	10/07/2021	10/07/2021	Expiration	710	1,029,457	1449.94	(35,733)				(35,733)		(6,020)			35,733			0010
.T120720 SPX EUR012/07/21|.T120720|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	12/07/2021	Expiration	664	2,455,006	3691.96	(75,369)				(75,369)		(3,622)			75,369			0010
.U120720 SPX EUR012/07/21|.U120720|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, Nat B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	12/07/2021	Expiration	1,760	5,849,984	3322.76	(310,050)				(310,050)		(19,124)			310,050			0010
.R122120 SPX EUR012/21/21|.R122120|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	12/21/2020	12/21/2021	12/21/2021	Expiration	503	1,860,000	3694.92	(61,008)				(61,008)		(5,810)			61,008			0010
.S122120 SPX EUR012/21/21|.S122120|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	12/21/2020	12/21/2021	12/21/2021	Expiration	2,190	7,285,000	3325.43	(434,186)				(434,186)		(59,111)			434,186			0010
.122220Y PIMEFI EUR012/21|.122220Y|PIMEFI EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/22/2020	12/21/2021	12/21/2021	Expiration	4,425	1,693,811	382.73	(101,328)				(101,328)		(8,766)			101,328			0010
.122220S PIMEFI EUR011/22|.122220S|PIMEFI EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/22/2020	11/22/2021	11/22/2021	Expiration	1,301	525,539	403.95	(14,051)				(14,051)		35			14,051			0010
.122220U PIMEFI EUR012/21|.122220U|PIMEFI EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/22/2020	12/21/2021	12/21/2021	Expiration	2,153	915,585	425.26	(31,563)				(31,563)		(215)			31,563			0010
.122220R PIMEFI EUR011/08|.122220R|PIMEFI EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/22/2020	11/08/2021	11/08/2021	Expiration	1,456	570,373	391.74	(13,119)				(13,119)		57			13,119			0010
.122220X PIMEFI EUR012/07|.122220X|PIMEFI EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/22/2020	12/07/2021	12/07/2021	Expiration	6,566	2,488,642	378.98	(137,230)				(137,230)		(9,849)			137,230			0010

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.122220V PIMEFI EUR011/08|.122220V|PIMEFI EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/22/2020	11/08/2021	11/08/2021	Expiration	9,332	3,290,224	352.57	(129,681)				(129,681)		(8,673)			129,681			0010
.122220T PIMEFI EUR012/07|.122220T|PIMEFI EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/22/2020	12/07/2021	12/07/2021	Expiration	2,314	974,402	421.09	(31,563)				(31,563)		77			31,563			0010
.122220III PIMEFI EUR011/22|.122220III|PIMEFI EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/22/2020	11/22/2021	11/22/2021	Expiration	6,618	2,406,330	363.56	(110,383)				(110,383)		(7,816)			110,383			0010
.012621O RTY EUR012/07/21|.012621O|RTY EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/26/2021	12/07/2021	12/07/2021	Expiration	539	919,147	1702.13		(41,670)			(41,670)					41,670			0010
.012621H NDX EUR012/21/21|.012621H|NDX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/26/2021	12/21/2021	12/21/2021	Expiration	158	1,814,707	11421.23		(97,720)			(97,720)					97,720			0010
.012621G NDX EUR012/07/21|.012621G|NDX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/26/2021	12/07/2021	12/07/2021	Expiration	143	1,624,945	11336.82		(82,733)			(82,733)					82,733			0010
.012621P RTY EUR012/21/21|.012621P|RTY EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/26/2021	12/21/2021	12/21/2021	Expiration	648	1,150,673	1773.3		(60,964)			(60,964)					60,964			0010
.012621E NDX EUR012/07/21|.012621E|NDX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/26/2021	12/07/2021	12/07/2021	Expiration	68	856,560	12596.47		(23,978)			(23,978)					23,978			0010
.021021S MXEF EUR012/21/2|.021021S|MXEF EURO 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/10/2021	12/21/2021	12/21/2021	Expiration	606	686,328	1131.31		(20,038)			(20,038)					20,038			0010
.021021R MXEF EUR012/07/2|.021021R|MXEF EURO 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/10/2021	12/07/2021	12/07/2021	Expiration	550	620,428	1128.05		(16,894)			(16,894)					16,894			0010
.021021Q MXEF EUR011/22/2|.021021Q|MXEF EURO 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/10/2021	11/22/2021	11/22/2021	Expiration	448	493,091	1098.47		(11,389)			(11,389)					11,389			0010
.021021P MXEF EUR011/08/2|.021021P|MXEF EURO 11/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/10/2021	11/08/2021	11/08/2021	Expiration	417	448,330	1073.13		(8,859)			(8,859)					8,859			0010
.0210210 MXEF EUR010/07/2|.0210210|MXEF EURO 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/10/2021	10/07/2021	10/07/2021	Expiration	466	465,318	997.11		(5,775)			(5,775)					5,775			0010
0659999999. Subtotal - Written Options - Hedging Other - Put Options												(14,879,339)	(370,020)			(15,249,359)	XXX	(9,550,636)			15,249,359			XXX
0709999999. Subtotal - Written Options - Hedging Other												(15,348,806)	(370,020)	(513,264)		(15,718,826)	XXX	(9,523,955)			15,205,562			XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants												(469,467)		(513,264)		(469,467)	XXX	26,681			(43,797)			XXX
0939999999. Total Written Options - Put Options												(14,879,339)	(370,020)			(15,249,359)	XXX	(9,550,636)			15,249,359			XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options												(15,348,806)	(370,020)	(513,264)		(15,718,826)	XXX	(9,523,955)			15,205,562			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1169999999. Subtotal - Swaps - Hedging Other																	XXX							XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate																	XXX							XXX
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange																	XXX							XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps																	XXX							XXX
1479999999. Subtotal - Forwards																	XXX							XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												4,163,419	671,318	44,071,154		4,834,737	XXX	(21,828,807)			39,236,409			XXX
1719999999. Subtotal - Replication																	XXX							XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												4,163,419	671,318	44,071,154		4,834,737	XXX	(21,828,807)			39,236,409			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed indexed annuity where the customer is guaranteed a minimum return based on the S&P 500 Index also hedging delta on JPMorgan ETF Efficiente Index.
0020	Convert USD to foreign currency in order to purchase/sell foreign denominated stocks.
0030	Provide an economic hedge on the foreign currency risk arising from investing in assets denominated in foreign currency.
0040	Provide an economic hedge on interest rate risk arising from investing in variable rate bonds
0050	Provide economic hedge duration risk in fixed maturities portfolio

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ESH2	51	11,942,210	EMINI S&P MAR2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	03/18/2022	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	12/31/2021	4,679.5390	4,758.5000	191,964					191,964	191,964	575,000	0010	50
MESH2	93	5,721,920	MSCI EMERG MAR2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	03/18/2022	Intercontinental Exc 549300R4IG1TWPZT5U32	12/21/2021	1,230.6847	1,226.3000	(19,625)					(19,625)	(19,625)	182,450	0010	50
RTYH2	74	8,247,853	E-MINI RU MR22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	03/18/2022	CME:Index and Option SNZ20JLFK8MNNCLQOF39	12/21/2021	2,229.7370	2,242.8000	50,508					50,508	50,508	275,000	0010	50
NQH2	10	3,194,215	NAS EMIN MAR2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	03/18/2022	CME:Index and Option SNZ20JLFK8MNNCLQOF39	12/21/2021	15,971.0750	16,320.7500	69,935					69,935	69,935	320,000	0010	20
1539999999. Subtotal - Long Futures - Hedging Other												292,782					292,782	292,782	1,352,450	XXX	XXX
1579999999. Subtotal - Long Futures												292,782					292,782	292,782	1,352,450	XXX	XXX
1649999999. Subtotal - Short Futures																				XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												292,782					292,782	292,782	1,352,450	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												292,782					292,782	292,782	1,352,450	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Wells Fargo Securities LLC		2,763,311	2,763,311
Credit Suisse	11,354,644	(11,354,644)	
Total Net Cash Deposits	11,354,644	(8,591,333)	2,763,311

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed indexed annuity where the customer is guaranteed a minimum return based on the S&P 500 Index also hedging delta on JPMorgan ETF Efficiente Index.
0020	Convert USD to foreign currency in order to purchase/sell foreign denominated stocks.
0030	Provide an economic hedge on the foreign currency risk arising from investing in assets denominated in foreign currency.
0040	Provide an economic hedge on interest rate risk arising from investing in variable rate bonds
0050	Provide economic hedge duration risk in fixed maturities portfolio

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESH1	9	1,719,788	EMINI S&P MAR1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/19/2021	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	01/08/2021	3,821.7500	03/11/2021	3,896.5000	Sale	33,637	33,637			0010	50
NQH1	44	11,350,045	NAS EMIN MAR1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/19/2021	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	02/08/2021	12,894.8125	03/11/2021	13,010.1193	Sale	101,470	101,470			0010	20
RTYH1	86	9,210,480	E-MINI RU MR21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/19/2021	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	02/22/2021	2,139.5640	03/11/2021	2,233.0698	Sale	402,075	402,075			0010	50
MESH1	118	7,776,810	MSCI EMERG MAR1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/19/2021	Intercontinental Exc 549300R4IG1TWPZT5U32	03/08/2021	1,313.7339	03/11/2021	1,363.9958	Sale	296,545	296,545			0010	50
ESM1	14	2,789,798	EMINI S&P JUN1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/18/2021	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	03/11/2021	3,985.4250	06/10/2021	4,218.6000	Sale	163,223	163,223			0010	50
NQM1	74	19,821,632	NAS EMIN JUN1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/18/2021	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	05/21/2021	13,392.3189	06/10/2021	13,394.3243	Sale	2,968	2,968			0010	20
MESM1	149	10,008,175	MSCI EMERG JUN1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/18/2021	Intercontinental Exc 549300R4IG1TWPZT5U32	05/07/2021	1,338.4812	06/10/2021	1,328.8651	Sale	(71,640)	(71,640)			0010	50
RTYM1	142	16,011,590	E-MINI RU JN21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/18/2021	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	05/21/2021	2,255.5021	06/10/2021	2,244.9056	Sale	(75,235)	(75,235)			0010	50
ESU1	45	9,812,458	EMINI S&P SEP1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/17/2021	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	07/21/2021	4,360.1533	09/09/2021	4,486.6111	Sale	284,530	284,530			0010	50
NQU1	82	24,797,855	NAS EMIN SEP1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/17/2021	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	08/09/2021	14,786.6799	09/09/2021	15,226.1829	Sale	720,785	720,785			0010	20
RTYU1	199	22,454,710	E-MINI RU SP21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/17/2021	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	08/09/2021	2,257.5839	09/09/2021	2,246.3307	Sale	(111,970)	(111,970)			0010	50
MESU1	196	12,977,715	MSCI EMERG SEP1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/17/2021	Intercontinental Exc 549300R4IG1TWPZT5U32	09/07/2021	1,324.9388	09/09/2021	1,302.0316	Sale	(224,490)	(224,490)			0010	50
ESZ1	61	25,030,388	EMINI S&P DEC1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/17/2021	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	09/09/2021	4,501.2585	11/22/2021	4,633.7542	Sale	403,138	403,138			0010	50
RTYZ1	192	37,316,278	E-MINI RU DC21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/17/2021	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	10/21/2021	2,270.2891	11/22/2021	2,305.6644	Sale	202,218	202,218			0010	50
NQZ1	86	39,773,717	NAS EMIN DEC1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/17/2021	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	10/21/2021	15,417.9446	11/22/2021	15,537.3155	Sale	113,793	113,793			0010	20
MESZ1	146	14,977,635	MSCI EMERG DEC1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/17/2021	Intercontinental Exc 549300R4IG1TWPZT5U32	11/08/2021	1,271.5049	11/22/2021	1,269.4736	Sale	(40,800)	(40,800)			0010	50
RTYH2	45	5,100,638	E-MINI RU MR22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/18/2022	CME:Index and Option SNZ20JLFK8MNNCL00F39	12/09/2021	2,266.9122	12/29/2021	2,249.6356	Sale	(38,873)	(38,873)			0010	50
NQH2	18	5,884,590	NAS EMIN MAR2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/18/2022	CME:Index and Option SNZ20JLFK8MNNCL00F39	12/09/2021	16,370.3056	12/29/2021	16,490.5000	Sale	43,270	43,270			0010	20
1539999999. Subtotal - Long Futures - Hedging Other														2,204,644	2,204,644			XXX	XXX
1579999999. Subtotal - Long Futures														2,204,644	2,204,644			XXX	XXX
ESH1	1	183,208	EMINI S&P MAR1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/19/2021	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	12/10/2020	3,659.9000	01/08/2021	3,817.5000	Sale	(7,880)	(7,880)			0010	50
1639999999. Subtotal - Short Futures - Other														(7,880)	(7,880)			XXX	XXX
1649999999. Subtotal - Short Futures														(7,880)	(7,880)			XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1709999999. Subtotal - Hedging Other														2,204,644	2,204,644			XXX	XXX
1719999999. Subtotal - Replication																		XXX	XXX
1729999999. Subtotal - Income Generation																		XXX	XXX
1739999999. Subtotal - Other														(7,880)	(7,880)			XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																		XXX	XXX
1759999999 - Totals														2,196,764	2,196,764			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed indexed annuity where the customer is guaranteed a minimum return based on the S&P 500 Index also hedging delta on JPMorgan ETF Efficiente Index.
0020	Convert USD to foreign currency in order to purchase/sell foreign denominated stocks.
0030	Provide an economic hedge on the foreign currency risk arising from investing in assets denominated in foreign currency.
0040	Provide an economic hedge on interest rate risk arising from investing in variable rate bonds
0050	Provide economic hedge duration risk in fixed maturities portfolio

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
				4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		3,142,456	(86,363)	3,142,456	379,145	(86,363)	379,145	1,352,450	1,352,450
Bank of America, NA	B4TYDEB6GKMZO031MB27	Y	N	7,645,706		11,933,740	(4,288,034)		11,933,740	(4,288,034)			
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	N	12,379,052		17,836,555	(5,457,503)		17,836,555	(5,457,503)			
BNP Paribas SA	R0MUWSFPU8MPRO8K5P83	Y	N	526,681		1,786,447	(1,259,766)		1,786,447	(1,259,766)			
Canadian Imperial Bank of Commerce	21GI19DL770X0HC3ZE78	Y	N	2,183,386		4,830,467	(2,647,081)		4,830,467	(2,647,081)			
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	N	113,807		1,111,019	(997,213)		1,111,019	(997,213)			
Mizuho Capital Markets LLC	OV6W8S6QX2D1J8570P30	Y	N	147,750		147,750			147,750				
Morgan Stanley & Co. International PLC	4PQUHN3JPFGFNF3BB653	Y	N	16,591,395		22,015,367	(5,423,972)		22,015,367	(5,423,972)			
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	N	188,182		188,182			188,182				
Truist Bank	JJKC32MCHWD171265Z06	Y	N	3,552,303		6,741,654	(3,189,351)		6,741,654	(3,189,351)			
0299999999. Total NAIC 1 Designation				43,328,262		66,591,181	(23,262,920)		66,591,181	(23,262,920)			
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)							(13,452)			(13,452)		193,328	179,867
0999999999 - Gross Totals				43,328,262		69,733,637	(23,362,735)	3,142,456	66,970,326	(23,362,735)	379,145	1,545,778	1,532,317
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						69,733,637	(23,362,735)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Cash	000000-00-0	US DOLLAR	3,590,903	3,590,903	3,590,903		IV
0199999999 - Total				3,590,903	3,590,903	3,590,903	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America, NA B4TYDEB6GKMZO031MB27	Cash	000000-00-0	US DOLLAR	7,645,706	7,645,706	XXX		V
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Cash	000000-00-0	US DOLLAR	12,379,052	12,379,052	XXX		V
BNP Paribas SA ROMUWSFPU8MPRO8K5P83	Cash	000000-00-0	US DOLLAR	526,681	526,681	XXX		V
Canadian Imperial Bank of Commerce 21GI19DL770X0HC3ZE78	Cash	000000-00-0	US DOLLAR	2,183,386	2,183,386	XXX		V
Credit Suisse International E58DKGMJYYYJLN8C3868	Cash	000000-00-0	US DOLLAR	113,807	113,807	XXX		V
Mizuho Capital Markets LLC 0V6W8S6QX2D1J8570P30	Cash	000000-00-0	US DOLLAR	147,750	147,750	XXX		V
Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	Cash	000000-00-0	US DOLLAR	16,591,395	16,591,395	XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash	000000-00-0	US DOLLAR	188,182	188,182	XXX		V
Truist Bank JUKC32MCHWDI71265Z06	Cash	000000-00-0	US DOLLAR	3,552,303	3,552,303	XXX		V
0299999999 - Total				43,328,262	43,328,262	XXX	XXX	XXX

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America	Covina, CA		0.000			1,027,391	XXX
JP Morgan	New York, NY		0.000			57,861,003	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX			58,888,394	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			58,888,394	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			58,888,394	XXX

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

1. January	35,332,664	4. April	126,063,524	7. July	53,882,582	10. October	160,687,376
2. February	53,987,470	5. May	140,937,689	8. August	104,336,279	11. November	115,367,809
3. March	14,103,713	6. June	77,582,197	9. September	90,229,571	12. December	58,888,394

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY		10/29/2021	0.000	01/27/2022	29,998,917		2,542
	UNITED STATES TREASURY		11/15/2021	0.000	02/10/2022	7,999,626		429
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						37,998,543		2,971
0599999. Total - U.S. Government Bonds						37,998,543		2,971
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations						37,998,543		2,971
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds						37,998,543		2,971
9999999 - Total Cash Equivalents						37,998,543		2,971

1.

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

1A	1A ...$ 37,998,543	1B ...$	1C ...$	1D ...$	1E ...$	1F ...$	1G ...$
1B	2A ...$	2B ...$	2C ...$				
1C	3A ...$	3B ...$	3C ...$				
1D	4A ...$	4B ...$	4C ...$				
1E	5A ...$	5B ...$	5C ...$				
1F	6 .....$						

Schedule E - Part 3 - Special Deposits

N O N E

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