QUARTERLY STATEMENT

OF THE

National Life Insurance Company

Of

Montpelier
in the state of VT

to the Insurance Department
of the State of

For the Period Ended
March 31, 2021

2021

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QUARTERLY STATEMENT

As of March 31, 2021
of the Condition and Affairs of the

National Life Insurance Company

NAIC Group Code.....634, 634 (Current Period) (Prior Period) — NAIC Company Code..... 66680 — Employer's ID Number..... 03-0144090

Organized under the Laws of VT — State of Domicile or Port of Entry VT — Country of Domicile US

Licensed as Business Type: Life, Accident & Health

Incorporated/Organized..... November 13, 1848 — Commenced Business..... January 17, 1850

Statutory Home Office	1 National Life Drive .. Montpelier .. VT .. US .. 05604 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	1 National Life Drive .. Montpelier .. VT .. US .. 05604 *(Street and Number) (City or Town, State, Country and Zip Code)*	802-229-3333 *(Area Code) (Telephone Number)*
Mail Address	1 National Life Drive .. Montpelier .. VT .. US .. 05604 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	1 National Life Drive .. Montpelier .. VT .. US .. 05604 *(Street and Number) (City or Town, State, Country and Zip Code)*	802-229-3333 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.nationallife.com	
Statutory Statement Contact	Jaime Lauren Steinhart *(Name)*	802-229-3770 *(Area Code) (Telephone Number) (Extension)*
	Statereporting@nationallife.com *(E-Mail Address)*	802-229-7282 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Mehran (nmn) Assadi	Chairman, President & CEO	2. Eric Gustave Sandberg #	SVP, Chief Financial Officer & Chief Risk Officer
3. Lisa Francesca Muller	Senior Counsel & Secretary	4. Robert Earl Cotton	EVP & Chief Operating Officer

OTHER

Christopher Brett Zimmerman	SVP & General Counsel	Jason Joseph Doiron #	EVP & Chief Investment Officer
William David Whitsell	SVP & Executive Chief Underwriter	Nimesh (nmn) Mehta	SVP & Chief Information Officer
Mark (nmn) Benjamin	SVP & Chief People Officer	Ataollah (nmn) Azarshahi	SVP
Achim Bernd Schwetlick #	EVP & Chief Marketing Officer	Matthew Charles Frazee	SVP
Gregory Mark Mateja #	VP & Treasurer		

DIRECTORS OR TRUSTEES

Mehran (nmn) Assadi	Carol Ann Carlson	David Rudolph Coates	Bruce Michael Lisman
Thomas Henry MacLeay	Roger Blaine Porter	Harris Henry Simmons	James Holly Douglas
Yvette Dapremont Bright			

State of........ Vermont
County of..... Washington

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

DocuSigned by: Mehran Assadi 9D33DAA5D57F4AC...	DocuSigned by: Eric Sandberg 39F2A9083B0D46B...	DocuSigned by: L. F. Muller 3FF4DF283EDF4F9...
(Signature)	(Signature)	(Signature)
Mehran (nmn) Assadi	Eric Gustave Sandberg	Lisa Francesca Muller
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Chairman, President & CEO	SVP, Chief Financial Officer & Chief Risk Officer	Senior Counsel & Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 26th day of April 2021

Janice D. Ellis

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	5,819,403,128	0	5,819,403,128	5,735,202,398
2. Stocks:				
2.1 Preferred stocks	1,962,125	0	1,962,125	2,337,125
2.2 Common stocks	1,729,537,404	0	1,729,537,404	1,680,153,852
3. Mortgage loans on real estate:				
3.1 First liens	436,026,747	0	436,026,747	428,663,198
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $............0 encumbrances)	53,969,695	0	53,969,695	51,867,826
4.2 Properties held for the production of income (less $............0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $..........0 encumbrances)	1,380,000	0	1,380,000	1,380,000
5. Cash ($.....61,391,248), cash equivalents ($.....7,700,000) and short-term investments ($..........0)	69,091,248	0	69,091,248	185,868,004
6. Contract loans (including $..........0 premium notes)	469,087,207	0	469,087,207	475,742,952
7. Derivatives	220,835,058	0	220,835,058	231,951,084
8. Other invested assets	214,397,186	0	214,397,186	214,746,591
9. Receivables for securities	0	0	0	56,306
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	30,526	0	30,526	38,872
12. Subtotals, cash and invested assets (Lines 1 to 11)	9,015,720,325	0	9,015,720,325	9,008,008,208
13. Title plants less $..........0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	75,066,455	0	75,066,455	71,550,931
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	3,127,151	187	3,126,963	10,263,518
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $..........0 earned but unbilled premiums)	24,546,142	0	24,546,142	27,252,441
15.3 Accrued retrospective premiums ($..........0) and contracts subject to redetermination ($..........0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	2,962,494	0	2,962,494	3,421,806
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	6,371,821	0	6,371,821	2,322,084
18.2 Net deferred tax asset	82,189,474	0	82,189,474	80,452,166
19. Guaranty funds receivable or on deposit	447,299	0	447,299	447,299
20. Electronic data processing equipment and software	110,594,783	108,055,236	2,539,546	2,725,959
21. Furniture and equipment, including health care delivery assets ($..........0)	12,807,784	12,807,784	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	7,730,664	0	7,730,664	11,282,802
24. Health care ($..........0) and other amounts receivable	2,391,749	2,391,749	0	0
25. Aggregate write-ins for other than invested assets	326,364,708	13,116,248	313,248,460	313,930,918
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	9,670,320,847	136,371,205	9,533,949,642	9,531,658,131
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	967,043,519	0	967,043,519	985,255,136
28. Total (Lines 26 and 27)	10,637,364,366	136,371,205	10,500,993,161	10,516,913,266

DETAILS OF WRITE-INS

1101. Other real estate deposits	30,526	0	30,526	38,872
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above)	30,526	0	30,526	38,872
2501. Corporate owned life insurance	298,831,436	0	298,831,436	296,608,224
2502. Cash value of deferred compensation life insurance policies	12,904,426	0	12,904,426	14,821,644
2503. Prepaid expenses	12,930,686	12,930,686	0	0
2598. Summary of remaining write-ins for Line 25 from overflow page	1,698,160	185,562	1,512,598	2,501,050
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	326,364,708	13,116,248	313,248,460	313,930,918

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $.....3,037,027,784 less $..........0 included in Line 6.3 (including $.....19,771,655 Modco Reserve)	3,037,027,784	3,014,473,316
2.	Aggregate reserve for accident and health contracts (including $....332,583,383 Modco Reserve)	411,600,025	417,468,769
3.	Liability for deposit-type contracts (including $..........0 Modco Reserve)	230,575,044	227,798,702
4.	Contract claims:		
	4.1 Life	35,315,065	26,302,527
	4.2 Accident and health	1,586,464	1,353,049
5.	Policyholders' dividends/refunds to members $..........0 and coupons $.....110,417 due and unpaid	110,417	1,179,102
6.	Provision for policyholders' dividends/refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholder's dividends/refunds to members apportioned for payment (including $.....8,044,764 Modco)	8,044,764	8,045,341
	6.2 Policyholder's dividends/refunds to members not yet apportioned (including $..........0 Modco)	0	0
	6.3 Coupons and similar benefits (including $..........0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $..........0 discount; including $.....78,151 accident and health premiums	1,446,821	1,045,853
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $..........0 accident and health experience rating refunds of which $..........0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $..........0 assumed and $..........0 ceded	0	0
	9.4 Interest Maintenance Reserve	20,913,831	21,215,401
10.	Commissions to agents due or accrued - life and annuity contracts $..........0, accident and health $.....32,814 and deposit-type contract funds $..........0	7,838,621	12,684,731
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	66,637,286	86,357,340
13.	Transfers to Separate Accounts due or accrued (net) (including $..........0 accrued for expense allowances recognized in reserves, net of reinsured allowances)	2,695,239	3,000,299
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	364,761	1,353,156
15.1	Current federal and foreign income taxes, including $..........0 on realized capital gains (losses)	0	0
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	133,338	94,064
17.	Amounts withheld or retained by reporting entity as agent or trustee	586,732	86,178
18.	Amounts held for agents' account, including $..........0 agents' credit balances	0	0
19.	Remittances and items not allocated	11,271,287	22,048,328
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	94,119,017	88,784,846
22.	Borrowed money $..........0 and interest thereon $..........0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	80,934,951	72,823,365
	24.02 Reinsurance in unauthorized and certified ($..........0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($..........0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	33,007,080	28,690,429
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	2,688,413,592	2,721,387,350
	24.08 Derivatives	141,161,769	151,457,908
	24.09 Payable for securities	14,743,531	27,223,508
	24.10 Payable for securities lending	0	0
	24.11 Capital notes $..........0 and interest thereon $..........0	0	0
25.	Aggregate write-ins for liabilities	46,739,776	43,140,838
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	6,935,267,195	6,978,014,401
27.	From Separate Accounts statement	952,746,591	972,068,991
28.	Total liabilities (Lines 26 and 27)	7,888,013,786	7,950,083,392
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other-than-special surplus funds	0	0
32.	Surplus notes	657,051,836	657,031,681
33.	Gross paid in and contributed surplus	511,616,224	511,616,224
34.	Aggregate write-ins for special surplus funds	15,179,572	14,039,913
35.	Unassigned funds (surplus)	1,426,631,745	1,381,642,057
36.	Less treasury stock, at cost:		
	36.1 .....0.000 shares common (value included in Line 29 $..........0)	0	0
	36.2 .....0.000 shares preferred (value included in Line 30 $..........0)	0	0
37.	Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including $.....14,296,928 in Separate Accounts Statement)	2,610,479,375	2,564,329,875
38.	Totals of Lines 29, 30 and 37	2,612,979,375	2,566,829,875
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	10,500,993,161	10,516,913,266

DETAILS OF WRITE-INS

2501.	Liability for pension and postretirement unfunded benefits	30,122,717	30,122,717
2502.	Low income housing tax credits	622,343	622,343
2503.	Reinsurance reserve adjustment	8,618,156	5,649,813
2598.	Summary of remaining write-ins for Line 25 from overflow page	7,376,560	6,745,965
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	46,739,776	43,140,838
3101.		0	0
3102.		0	0
3103.		0	0
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above)	0	0
3401.	Separate account annuity mortality fluctuation fund	14,296,928	13,186,145
3402.	Permanent surplus (Guaranty Fund)	500,000	500,000
3403.	Separate account special contingency fund	382,643	353,768
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above)	15,179,572	14,039,913

SUMMARY OF OPERATIONS

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts	89,595,533	94,863,399	375,088,333
2. Considerations for supplementary contracts with life contingencies	296,933	127,998	1,568,734
3. Net investment income	63,720,765	4,697,874	289,075,751
4. Amortization of Interest Maintenance Reserve (IMR)	545,004	685,977	2,884,215
5. Separate Accounts net gain from operations excluding unrealized gains or losses	(13,789)	(17,854)	682,584
6. Commissions and expense allowances on reinsurance ceded	3,284,275	4,127,304	20,771,473
7. Reserve adjustments on reinsurance ceded	(5,142,239)	(6,142,204)	(4,485,563)
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	4,721,486	4,615,629	18,471,279
8.2 Charges and fees for deposit-type contracts	0	0	0
8.3 Aggregate write-ins for miscellaneous income	(2,593,656)	(1,268,083)	(14,374,041)
9. Totals (Lines 1 to 8.3)	154,414,313	101,690,040	689,682,767
10. Death benefits	28,553,823	22,918,511	69,520,334
11. Matured endowments (excluding guaranteed annual pure endowments)	17,740	98,171	1,034,291
12. Annuity benefits	13,447,508	10,203,448	40,450,368
13. Disability benefits and benefits under accident and health contracts	5,662,339	5,350,717	21,676,077
14. Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15. Surrender benefits and withdrawals for life contracts	39,610,948	35,821,806	127,926,534
16. Group conversions	0	0	0
17. Interest and adjustments on contract or deposit-type contract funds	119,053	3,095,582	5,557,815
18. Payments on supplementary contracts with life contingencies	909,597	795,585	3,243,207
19. Increase in aggregate reserves for life and accident and health contracts	16,685,725	17,587,955	169,872,764
20. Totals (Lines 10 to 19)	105,006,732	95,871,775	439,281,389
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	19,119,022	18,128,414	78,285,571
22. Commissions and expense allowances on reinsurance assumed	1	0	141
23. General insurance expenses and fraternal expenses	11,278,075	13,453,908	49,076,674
24. Insurance taxes, licenses and fees, excluding federal income taxes	2,548,634	2,637,844	11,267,058
25. Increase in loading on deferred and uncollected premiums	1,057,105	500,571	1,462,224
26. Net transfers to or (from) Separate Accounts net of reinsurance	(11,939,434)	(14,507,582)	(43,276,710)
27. Aggregate write-ins for deductions	34,274,601	23,790,952	128,323,921
28. Totals (Lines 20 to 27)	161,344,736	139,875,882	664,420,268
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(6,930,423)	(38,185,841)	25,262,499
30. Dividends to policyholders and refunds to members	1,299,125	1,301,096	6,247,438
31. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(8,229,548)	(39,486,937)	19,015,061
32. Federal and foreign income taxes incurred (excluding tax on capital gains)	(7,339,141)	121,494	(24,907,461)
33. Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(890,407)	(39,608,431)	43,922,522
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $.....1,021,121 (excluding taxes of $.....64,710 transferred to the IMR)	1,340,730	(2,179,315)	(18,044,760)
35. Net income (Line 33 plus Line 34)	450,323	(41,787,746)	25,877,762

CAPITAL AND SURPLUS ACCOUNT

	1	2	3
36. Capital and surplus, December 31, prior year	2,566,829,875	2,289,306,070	2,289,306,070
37. Net income (Line 35)	450,323	(41,787,746)	25,877,762
38. Change in net unrealized capital gains (losses) less capital gains tax of $..........0	48,521,808	(227,794,424)	115,547,694
39. Change in net unrealized foreign exchange capital gain (loss)	0	0	0
40. Change in net deferred income tax	1,737,308	14,757,722	(12,674,495)
41. Change in nonadmitted assets	3,960,976	1,723,955	7,959,216
42. Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43. Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44. Change in asset valuation reserve	(8,111,586)	(10,248,148)	(5,125,282)
45. Change in treasury stock	0	0	0
46. Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47. Other changes in surplus in Separate Accounts Statement	1,124,573	(1,925,727)	1,827,965
48. Change in surplus notes	20,155	18,575	76,467
49. Cumulative effect of changes in accounting principles	0	0	0
50. Capital changes:			
50.1 Paid in	0	0	0
50.2 Transferred from surplus (Stock Dividend)	0	0	0
50.3 Transferred to surplus	0	0	0
51. Surplus adjustment:			
51.1 Paid in	0	115,000,000	160,524,296
51.2 Transferred to capital (Stock Dividend)	0	0	0
51.3 Transferred from capital	0	0	0
51.4 Change in surplus as a result of reinsurance	0	0	0
52. Dividends to stockholders	0	0	0
53. Aggregate write-ins for gains and losses in surplus	(1,554,055)	(2,685,291)	(16,489,817)
54. Net change in capital and surplus (Lines 37 through 53)	46,149,501	(152,941,085)	277,523,805
55. Capital and surplus as of statement date (Lines 36 + 54)	2,612,979,376	2,136,364,985	2,566,829,875

DETAILS OF WRITE-INS

		1	2	3
08.301.	Miscellaneous income	1,308,949	650,263	1,627,699
08.302.	Change in corporate owned life insurance	2,223,212	2,237,667	9,132,072
08.303.	MODCO interest	(6,125,818)	(4,156,013)	(25,133,812)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(2,593,656)	(1,268,083)	(14,374,041)
2701.	Funds withheld expense	29,676,350	30,479,203	121,013,080
2702.	Change in agents deferred comp	4,636,798	(6,706,868)	7,273,901
2703.	Fines and penalties	585	3,211	19,299
2798.	Summary of remaining write-ins for Line 27 from overflow page	(39,132)	15,406	17,640
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	34,274,601	23,790,952	128,323,921
5301.	Ceding commission	(1,554,055)	(2,685,291)	(13,708,442)
5302.	Change in liability for pension and postretirement unfunded benefits	0	0	(2,781,375)
5303.		0	0	0
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above)	(1,554,055)	(2,685,291)	(16,489,817)

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance	119,172,816	126,740,978	480,906,644
2. Net investment income	62,145,356	57,494,452	288,086,453
3. Miscellaneous income	(1,756,308)	(1,352,645)	4,635,302
4. Total (Lines 1 through 3)	179,561,864	182,882,784	773,628,399
5. Benefit and loss related payments	152,295,718	139,762,408	553,751,290
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(11,634,374)	(13,191,649)	(44,448,319)
7. Commissions, expenses paid and aggregate write-ins for deductions	60,373,497	51,869,839	166,371,271
8. Dividends paid to policyholders	8,175,988	9,337,389	41,394,037
9. Federal and foreign income taxes paid (recovered) net of $.....1,021,121 tax on capital gains (losses)	(2,203,572)	1,737,662	(18,365,852)
10. Total (Lines 5 through 9)	207,007,257	189,515,649	698,702,426
11. Net cash from operations (Line 4 minus Line 10)	(27,445,393)	(6,632,865)	74,925,973
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	155,115,736	119,875,456	633,747,817
12.2 Stocks	9,171,060	3,337,687	21,098,155
12.3 Mortgage loans	7,433,667	15,957,340	92,531,948
12.4 Real estate	0	0	0
12.5 Other invested assets	4,238,173	4,336,864	13,136,424
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
12.7 Miscellaneous proceeds	64,651	691,000	32,319,179
12.8 Total investment proceeds (Lines 12.1 to 12.7)	176,023,287	144,198,346	792,833,523
13. Cost of investments acquired (long-term only):			
13.1 Bonds	237,775,502	159,303,387	821,304,859
13.2 Stocks	12,285,964	5,712,995	26,885,725
13.3 Mortgage loans	14,000,000	5,010,471	29,468,334
13.4 Real estate	2,886,751	176,268	1,069,467
13.5 Other invested assets	1,168,352	2,980,008	10,776,110
13.6 Miscellaneous applications	17,816,399	15,018,038	13,237,502
13.7 Total investments acquired (Lines 13.1 to 13.6)	285,932,968	188,201,167	902,741,997
14. Net increase or (decrease) in contract loans and premium notes	(6,655,745)	(4,366,821)	(33,284,143)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(103,253,936)	(39,636,000)	(76,624,331)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes	(0)	18,575	0
16.2 Capital and paid in surplus, less treasury stock	0	115,000,000	123,000,000
16.3 Borrowed funds	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities	103,014	1,881,557	31,195,157
16.5 Dividends to stockholders	0	160,000,000	160,000,000
16.6 Other cash provided (applied)	13,819,557	(80,268,593)	(21,303,514)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	13,922,572	(123,368,462)	(27,108,357)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)	(116,776,757)	(169,637,326)	(28,806,715)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	185,868,004	214,674,719	214,674,719
19.2 End of period (Line 18 plus Line 19.1)	69,091,248	45,037,393	185,868,004

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

20.0001	0	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life	0	0	0
2. Ordinary life insurance	128,977,310	126,778,613	492,596,204
3. Ordinary individual annuities	5,269,213	6,555,538	24,770,642
4. Credit life (group and individual)	0	0	0
5. Group life insurance	0	0	0
6. Group annuities	(3,464,186)	2,864,006	7,209,008
7. A&H - group	0	0	0
8. A&H - credit (group and individual)	0	0	0
9. A&H - other	3,413,060	4,206,069	15,918,919
10. Aggregate of all other lines of business	0	0	0
11. Subtotal (Lines 1 through 10)	134,195,396	140,404,226	540,494,773
12. Fraternal (Fraternal Benefit Societies Only)	0	0	0
13. Subtotal (Lines 11 through 12)	134,195,396	140,404,226	540,494,773
14. Deposit-type contracts	0	0	840,719
15. Total (Lines 13 and 14)	134,195,396	140,404,226	541,335,492

DETAILS OF WRITE-INS

1001.	0	0	0
1002.	0	0	0
1003.	0	0	0
1098. Summary of remaining write-ins for Line 10 from overflow page	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above)	0	0	0

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of National Life Insurance Company ("the Company", "NLIC", "National Life") are presented on the basis of accounting practices prescribed or permitted by the Vermont Department of Financial Regulation ("the Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Vermont for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under Vermont Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the Department. NAIC SAP consists of Statements of Statutory Accounting Principles ("SSAPs") and other authoritative guidance. The Commissioner of the Vermont Department of Financial Regulation ("The Vermont Commissioner") has the right to permit specific practices that deviate from the NAIC SAP.

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

	SSAP #	F/S Page	F/S Line #	Current Year to Date	2020
NET INCOME					
(1) National Life Insurance Company Company state basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 450,323	$ 25,877,762
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(4) NAIC SAP (1 – 2 – 3 = 4)	XXX	XXX	XXX	$ 450,323	$ 25,877,762
SURPLUS					
(5) National Life Insurance Company Company state basis (Page 3, line 38, Columns 1 & 2)	XXX	XXX	XXX	$2,612,979,375	$ 2,566,829,875
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP					
				$ 0	$ 0
(8) NAIC SAP (5 – 6 – 7 = 8)	XXX	XXX	XXX	$2,612,979,375	$ 2,566,829,875

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

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

C. Accounting Policy

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method

Bonds not backed by other loans are stated at amortized cost using the interest method. Securities deemed to be other than temporarily impaired are written down to their fair value.

(6) Basis for Loan-Backed Securities and Adjustment Methodology

Loan-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. The retrospective adjustment method is used to value all securities except for interest only securities or securities where the yield had become negative, that are valued using the prospective method.

D. Going Concern

N/A

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

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

Note 4 – Discontinued Operations - N/A

Note 5 – Investments

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

Prepayment assumptions used in the calculation of the effective yield and valuation of loan-backed bonds and structured securities are based on available industry sources and information provided by lenders. The retrospective adjustment methodology is used for the valuation of securities held by the Company.

(2) Securities with Recognized Other-Than-Temporary Impairments

NONE

	1	2a	2b	3
	Amortized Cost Basis Before Other-than-Temporary	Other-Than- Temporary Impairment Recognized in Loss		Fair Value 1 – (2a + 2b)

NOTES TO FINANCIAL STATEMENTS

	Impairment			
		Interest	Non- Interest	
OTTI recognized 1st Quarter				
a. Intent to sell	$ 0	$ 0	$ 0	$ 0
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
c. Total 1st Quarter	$ 0	$ 0	$ 0	$ 0
OTTI recognized 2nd Quarter				
d. Intent to sell	$ 0	$ 0	$ 0	$ 0
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
f. Total 2nd Quarter	$ 0	$ 0	$ 0	$ 0
OTTI recognized 3rd Quarter				
g. Intent to sell	$ 0	$ 0	$ 0	$ 0
g. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
i. Total 3rd Quarter	$ 0	$ 0	$ 0	$ 0
OTTI recognized 4th Quarter				
j. Intent to sell	$ 0	$ 0	$ 0	$ 0
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	0	0	0	0
l. Total 4th Quarter	$ 0	$ 0	$ 0	$ 0
m. Annual aggregate total	XXX	$ 0	$ 0	XXX

(3) Recognized OTTI securities

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value at Time of OTTI	7 Date of Financial Statement Where Reported
	$ 0	$ 0	$ 0	$ 0	$ 0	
Total			$ 0			

(4) All impaired securities (fair value is less than cost or amortized cost) for which an other-than-temporary impairment has not been recognized in earnings as a realized loss (including securities with a recognized other-than-temporary impairment for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate amount of unrealized losses:	1.	Less than 12 Months	$ (250,460)
	2.	12 Months or Longer	$ 0
b. The aggregate related fair value of securities with unrealized losses:	1.	Less than 12 Months	$ 12,660,413
	2.	12 Months or Longer	$ 0

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than-Temporary
The evaluation of securities for impairment is both a quantitative and qualitative process. Evaluation includes but is not limited to, general economic conditions, the issuer's financial condition and/or future prospects, the effects of changes in interest rates or credit spreads, the expected recovery period. The process incorporates information from third-party sources along with certain internal assumptions and judgments regarding future performance. Where possible, data is benchmarked against third-party sources.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - N/A

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - N/A

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - N/A

H. Repurchase Agreements Transactions Accounted for as a Sale - N/A

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - N/A

M. Working Capital Finance Investments - N/A

N. Offsetting and Netting of Assets and Liabilities - N/A

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

A. Debt Including Capital Notes
The Company does not have any debt covered by SSAP No. 15, *Debt and Holding Company Obligations*.

B. FHLB (Federal Home Loan Bank) Agreements

(1) Information on the Nature of the Agreement
The Company is a member of the Federal Home Loan Bank (FHLB) of Boston which provides National Life with access to a secured asset-based borrowing capacity. It is part of the Company's strategy to utilize this borrowing capacity for funding agreements and for backup liquidity. The Company has received advances from FHLB in the form of funding agreements, which are included in the liability for deposit-type contracts. The proceeds of the FHLB funding agreements have been invested in fixed-rate and floating-rate assets.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	$ 0	$ 0	$ 0
(b) Membership Stock – Class B	2,107,800	2,107,800	0
(c) Activity Stock	6,389,000	6,389,000	0
(d) Excess Stock	635,500	635,500	0
(e) Aggregate Total (a+b+c+d)	$ 9,132,300	$ 9,132,300	$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	1,264,657,075	XXX	XXX

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts
(a) Membership Stock – Class A	$ 0	$ 0	$ 0
(b) Membership Stock – Class B	2,080,500	2,080,500	0
(c) Activity Stock	6,149,000	6,149,000	0
(d) Excess Stock	902,800	902,800	0
(e) Aggregate Total (a+b+c+d)	$ 9,132,300	$ 9,132,300	$ 0
(f) Actual or estimated borrowing capacity as determined by the insurer	1,262,859,902	XXX	XXX

b. Membership Stock (Class A and B) Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year to Date Total (2+3+4+5+6)	Not Eligible for Redemption	Less than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
2. Class B	$ 2,107,800	$ 2,107,800	$ 0	$ 0	$ 0	$ 0

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 472,513,455	$ 444,165,809	$ 155,975,000
2. Current Year to Date General Account Total Collateral Pledged	472,513,455	444,165,809	155,975,000
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 499,597,311	$ 458,386,878	$ 149,975,000

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount of Borrowed at Time of Maximum Collateral
1. Current Year to Date Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 493,495,670	$ 453,486,065	$ 149,975,000

NOTES TO FINANCIAL STATEMENTS

	1 Fair Value	2 Carrying Value	3 Amount of Borrowed at Time of Maximum Collateral
2. Current Year to Date General Account Total Collateral Pledged	493,495,670	453,486,065	149,975,000
3. Current Year to Date Separate Accounts Total Collateral Pledged	0	0	0
4. Prior Year Total General and Separate Accounts Total Collateral Pledged	$ 534,580,292	$ 497,496,016	$ 118,295,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year to Date

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ 0	$ 0	$ 0	XXX
(b) Funding Agreements	155,975,000	155,975,000	0	$ 155,975,000
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 155,975,000	$ 155,975,000	$ 0	$ 155,975,000

2. Prior Year

	1 Total 2 + 3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
(a) Debt	$ 0	$ 0	$ 0	XXX
(b) Funding Agreements	149,975,000	149,975,000	0	$ 149,975,000
(c) Other	0	0	0	XXX
(d) Aggregate Total (a+b+c)	$ 149,975,000	$ 149,975,000	$ 0	$ 149,975,000

b. Maximum Amount During Reporting Period (Current Year to Date)

	1 Total 2 + 3	2 General Account	3 Separate Accounts
1. Debt	0	0	0
2. Funding Agreements	155,975,000	155,975,000	0
3. Other	0	0	0
4. Aggregate Total (Lines 1+2+3)	155,975,000	155,975,000	0

c. FHLB – Prepayment Obligations

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

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

A. Defined Benefit Plan

(1) Change in Benefit Obligation

Defined Benefit Plan

The Company sponsors a frozen non-contributory qualified defined benefit plan that provided benefits to employees in the career channel general agencies. The plan was amended effective January 1, 2004 to freeze plan benefits. No new participants were admitted to the plan after December 31, 2003, and there were no increases in benefits after December 31, 2003 for existing participants. These pension plans are separately funded. In addition, the Company sponsors other pension plans, including a non-contributory defined benefit plan for National Life career general agents who met the eligibility requirements to enter the plan prior to January 1, 2005. These defined benefit pension plans are non-qualified and are not separately funded. Plan assets that support the funded plans are primarily mutual funds and bonds held in a Company separate account and funds invested in a group variable annuity contract held in the general account of National Life. None of the securities held in the Company's separate account were issued by the Company.

The Company sponsors defined benefit postemployment plans that provide medical benefits agency staff and agents. Medical coverage is contributory; with retiree contributions adjusted annually, and contain cost sharing features such as deductibles and copayments. The postemployment plans are not separately funded, and the Company, therefore, pays for plan benefits from operating cash flows. The costs of providing these benefits are recognized as they are earned.

The Company also sponsors various defined contribution and deferred compensation plans.

(4) Components of Net Periodic Benefit Cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
	Current Year to Date	2020	Current Year to Date	2020	Current Year to Date	2020
a. Service cost	$ 365	$ 298	$ 0	$ 0	$ 0	$ 0
b. Interest cost	383,213	541,652	6,664	9,139	0	0
c. Expected return on plan assets	(195,731)	(203,360)	0	0	0	0
d. Transition asset or obligation	0	0	0	0	0	0
e. Gains and losses	512,357	449,910	(9,993)	(14,921)	0	0
f. Prior service cost or credit	0	0	0	0	0	0
g. Gain or loss recognized due to a settlement	0	632,245	0	0	0	0

NOTES TO FINANCIAL STATEMENTS

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits per SSAP No. 11	
	Current Year to Date	2020	Current Year to Date	2020	Current Year to Date	2020
curtailment						
h. Total net periodic benefit cost	$ 700,204	$ 1,420,745	$ (3,329)	$ (5,782)	$ 0	$ 0

E. Defined Contribution Plans

The Company participates in a 401(k) plan for its employees. Employees earning less than a specified amount and hired prior to January 1, 2021 receive a 75% match on up to 6% of an employee's salary, subject to applicable maximum contribution guidelines. Employees earning more than a specified amount will receive a 50% match on up to 6% of an employee's salary, subject to applicable maximum contribution guidelines. Employees hired on or after January 1, 2021 will receive a 100% match up to 6% of an employee's salary, subject to maximum contribution guidelines. Additional employee voluntary contributions may be made to the plans subject to contribution guidelines. Vesting and withdrawal privilege schedules are attached to the Company's matching contributions. Plan assets invested in the mutual funds are outside the Company and, as such, are excluded from the Company's assets and liabilities.

The Company also provides a 401(k) plan for its regular full-time agents. The Company makes an annual contribution equal to 6.1% of an agent's compensation up to the Social Security taxable wage base plus 7.5% of the agent's compensation in excess of the Social Security taxable wage base. In addition, the agent may elect to defer a portion of the agent's compensation, up to the legal limit on elective deferrals, and have that amount contributed to the plan. Total annual contributions cannot exceed certain limits which vary based on total agent compensation.

For all of the Company's defined contribution plans, accumulated funds may be invested by the employee in a group annuity contract issued by the Company or in mutual funds (several of which are sponsored by an affiliate of the Company).

Note 13 – Capital and Surplus, Shareholder's Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

B. Transfer and Servicing of Financial Assets - None

C. Wash Sales - None

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

No significant change.

Note 19 – Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - N/A

Note 20 – Fair Value Measurements

A. Fair Value Measurements

(1) Fair Value Measurements at Reporting Date

Description for Each Type of Asset or Liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at Fair Value					
Bonds	$ 0	$ 2,781,324	$ 0	$ 0	$ 2,781,324
Common Stock	$ 33,395,913	$ 0	$ 9,132,300	$ 14,258,371	$ 56,786,584
Derivatives	$ 221,105	$ 220,613,952	$ 0	$ 0	$ 220,835,057
Partnerships	$ 0	$ 0	$ 0	$ 109,234,281	$ 109,234,281
Cash, Cash Equivalents & Short Term Investments	$ 61,391,248	$ 0	$ 0	$ 7,700,000	$ 69,091,248
Separate Accounts	$ 1,323,963	$ 341,281,600	$ 0	$ 624,437,956	$ 967,043,519
Total	$ 96,332,229	$ 564,676,876	$ 9,132,300	$ 755,630,608	$ 1,425,772,013
Liabilities at Fair Value					
Derivatives	$ 0	$ 141,161,769	$ 0	$ 0	$ 141,161,769
Total	$ 0	$ 141,161,769	$ 0	$ 0	$ 141,161,769

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

NOTES TO FINANCIAL STATEMENTS

Description	Beginning Balance	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settle-ments	Ending Balance as of Current Period
a. Assets										
Common Stock	$ 9,132,300	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 9,132,300
Total	$ 9,132,300	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 9,132,300
b. Liabilities										
	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0
Total	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0	$ 0

(3) Policies when Transfers Between Levels are Recognized
The Company recognizes transfers between levels on the actual date of the event or change in circumstances that caused the transfer.

(4) Description of Valuation Techniques and Inputs Used in Fair Value Measurement
Bonds – Bonds are stated at amortized cost with the exception of those bonds that are rated an NAIC 6 or that have been impaired. Bonds are valued using cash flow models based on appropriate observable inputs such as market quotes, yield curves, interest rates, and spreads. These securities are generally categorized in Level 2 of the fair value hierarchy; in instances where significant inputs are unobservable, they are categorized as Level 3.
Common stocks - Common stocks consist mainly of mutual funds that are traded daily and have a net asset value. These securities are not categorized in the fair value hierarchy. For FHLB common stock par value approximates fair value and are categorized as Level 3.
Derivative assets and liabilities - Derivative assets and liabilities include options, swaptions, interest rate swaps and futures contracts. Fair value of these over the counter ("OTC") derivative products is calculated using models such as the Black-Scholes option-pricing model, which uses pricing inputs observed from actively quoted markets, and is widely accepted by the financial services industry. The majority of the Company's OTC derivative products use this and other pricing models and are categorized as Level 2. Fair values of futures are based on quoted prices which are observable and readily and regularly available in an active market. Therefore, futures are categorized as Level 1.
Partnerships - Investments in limited partnerships are included in other invested assets. Limited partnerships do not have a readily determinable fair value, and as such, the Company values them at its prorata share of the limited partnership's NAV, or its equivalent. Investments in limited partnerships are not categorized in the fair value hierarchy.
Short term investments – Money markets included in short term investments are valued using NAV as a practical expedient.
Separate account assets - Separate account assets include assets supporting our variable products which are carried at fair value. Separate account assets also include the assets of the Company's separately funded pension plans, which are primarily comprised of bonds and limited partnerships. Separate account assets that are valued using NAV as a practical expedient are not categorized in the fair value hierarchy.

(5) Fair Value Disclosures for Derivative Assets and Liabilities
For additional information on derivatives see 20(A) 1-4 above.

B. Fair Value Reporting under SSAP 100 and Other Accounting Pronouncements

Additional fair value information regarding the fair value of benefit plan assets is included in Note 12.

C. Fair Value Level

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$6,388,640,418	$5,819,403,128	$ 285,624,243	$6,103,016,175	$ 0	$ 0	$ 0
Preferred Stock	$ 2,036,598	$ 1,962,125	$ 0	$ 2,036,598	$ 0	$ 0	$ 0
Common Stock	$ 56,786,584	$1,729,537,404	$ 124,613	$ 0	$ 9,132,300	$ 47,529,671	$ 0
Mortgage Loans	$ 446,371,366	$ 436,026,747	$ 0	$ 0	$ 446,371,366	$ 0	$ 0
Real Estate	$ 55,349,695	$ 55,349,695	$ 0	$ 55,349,695	$ 0	$ 0	$ 0
Cash, Cash Equivalents & Short Term Investments	$ 69,091,248	$ 69,091,248	$ 61,391,248	$ 0	$ 0	$ 7,700,000	$ 0
Derivative Asset	$ 220,835,058	$ 220,835,058	$ 221,105	$ 220,613,952	$ 0	$ 0	$ 0
Surplus Notes	$ 116,779,901	$ 93,459,074	$ 0	$ 116,779,901	$ 0	$ 0	$ 0
Other Invested Assets	$ 120,938,111	$ 120,938,111	$ 0	$ 0	$ 0	$ 109,234,281	$ 11,703,830
Separate Account Assets	$ 967,043,519	$ 967,043,519	$ 1,323,963	$ 341,281,600	$ 0	$ 624,437,956	$ 0
Derivative Liability	$ 141,161,769	$ 141,161,769	$ 0	$ 141,161,769	$ 0	$ 0	$ 0

D. Not Practicable to Estimate Fair Value

Type of Class or Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Other Invested Assets	$ 11,703,830	0.0		It was not practicable to determine the fair value of these financial instruments as a quoted market price is not available.

E. NAV Practical Expedient Investments

Type or Class of Financial Instrument	**Carrying Value March 31, 2021**	**Unfunded Commitments as of March 31, 2021**	**Redemption Period (if currently eligible)**	**Redemption Notice Period**
Common Stock	47,529,671	-	Not Applicable	Not Applicable
Cash, Cash Equivalents & Short Term Investments	7,700,000	-	Not Applicable	Not Applicable
Other Invested Assets	109,234,281	29,185,417	Not Applicable	Not Applicable
Separate Account Assets	624,437,956	9,823,201	Not Applicable or Quarterly	Not Applicable or 70 Days

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

Note 21 – Other Items

NOTES TO FINANCIAL STATEMENTS

No significant change

Note 22 – Events Subsequent

No significant change.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts and Contracts Subject to Redetermination

E. Risk Sharing Provisions of the Affordable Care Act - N/A

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses - None

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – Reserves for Life Contracts and Deposit-Type Contracts

No significant change.

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

No significant change.

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

Note 34 – Premium and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 – Separate Accounts

No significant change.

Note 36 – Loss/Claim Adjustment Expenses

No significant change.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [X] No [ ]

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

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC for the annual filing corresponding to this period.

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
	0	

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes [ ] No [X] N/A [ ]

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 12/03/2020

6.4 By what department or departments?
Vermont Department of Financial Regulation

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Equity Services, Inc.	Montpelier, VT	No	No	No	Yes

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

(c) Compliance with applicable governmental laws, rules and regulations;

(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

13. Amount of real estate and mortgages held in short-term investments: $ 0

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$ 4,301,065	$ 4,319,050
14.22	Preferred Stock	0	0
14.23	Common Stock	1,629,430,724	1,672,750,821
14.24	Short-Term Investments	0	0
14.25	Mortgage Loans on Real Estate	0	0
14.26	All Other	30,000,000	30,000,000
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,663,731,789	$ 1,707,069,871
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 4,301,065	$ 4,319,050

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]

If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

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

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

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

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

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

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase	New York, NY

17.2 For all agreements that do not comply with the requirements of the NAIC *Financial Condition Examiners Handbook*, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

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

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

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["…that have access to the investment accounts", "handle securities"].

1 Name of Firm or Individual	2 Affiliation
Sentinel Asset Management, Inc.	A
Varagon Capital Partners, L.P.	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
109396	Sentinel Asset Management, Inc.	5493008OI7ZBDR2FWI52	SEC	DS
281851	Varagon Capital Partners, L.P.		SEC	NO

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
    Has the reporting entity self-designated 5GI securities? Yes [ ] No [X]
20. By self-designating PLGI securities, the reporting entity is certifying the following elements for each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
    Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]
21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The security was purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reporting NAIC designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

GENERAL INTERROGATORIES (continued)

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

Life and Accident and Health Companies/Fraternal Benefit Societies

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
1.1	Long-term mortgages in good standing	Amount
	1.11 Farm mortgages	$0
	1.12 Residential mortgages	$0
	1.13 Commercial mortgages	$436,026,747
	1.14 Total mortgages in good standing	$436,026,747
1.2	Long-term mortgages in good standing with restructured terms	
	1.21 Total mortgages in good standing with restructured terms	$0
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
	1.31 Farm mortgages	$0
	1.32 Residential mortgages	$0
	1.33 Commercial mortgages	$0
	1.34 Total mortgages with interest overdue more than three months	$0
1.4	Long-term mortgage loans in process of foreclosure	
	1.41 Farm mortgages	$0
	1.42 Residential mortgages	$0
	1.43 Commercial mortgages	$0
	1.44 Total mortgages in process of foreclosure	$0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$436,026,747
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
	1.61 Farm mortgages	$0
	1.62 Residential mortgages	$0
	1.63 Commercial mortgages	$0
	1.64 Total mortgages foreclosed and transferred to real estate	$0
2.	Operating Percentages:	
	2.1 A&H loss percent	0.0
	2.2 A&H cost containment percent	0.0
	2.3 A&H expense percent excluding cost containment expenses	0.0
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$0
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurance for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? Yes [ ] No [ ] N/A [ ]

5.2 If no, explain:

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

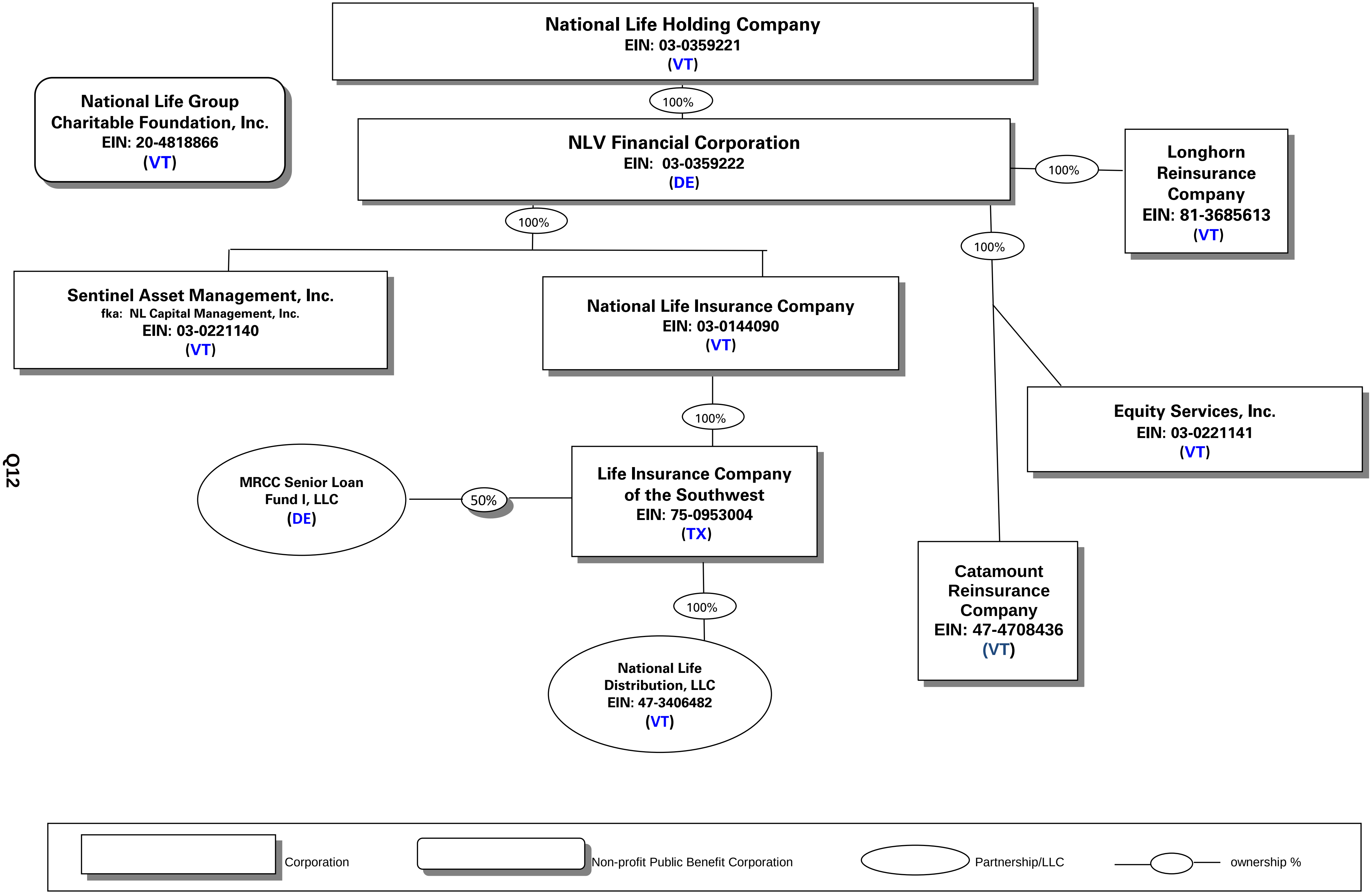
SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

	1	Direct Business Only					
		Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	A&H Insurance Premiums, Including Policy Membership and Other Fees	Other Considerations	Total Columns 2 through 5	Deposit-Type Contracts
1. Alabama AL	L	710,264	0	69,688	0	779,952	0
2. Alaska AK	L	17,342	0	506	0	17,848	0
3. Arizona AZ	L	626,300	81,043	31,415	0	738,758	0
4. Arkansas AR	L	81,825	0	330	0	82,155	0
5. California CA	L	11,658,035	15,950	293,253	0	11,967,238	0
6. Colorado CO	L	365,702	240,299	19,460	0	625,461	0
7. Connecticut CT	L	1,526,321	15,783	85,182	0	1,627,286	0
8. Delaware DE	L	320,400	0	5,901	0	326,301	0
9. District of Columbia DC	L	99,436	0	2,681	0	102,117	0
10. Florida FL	L	9,840,778	1,527,802	197,530	0	11,566,110	0
11. Georgia GA	L	3,400,235	512,463	97,526	0	4,010,224	0
12. Hawaii HI	L	71,006	0	10,210	0	81,216	0
13. Idaho ID	L	67,154	1,300	155	0	68,609	0
14. Illinois IL	L	5,638,552	40,837	70,966	0	5,750,355	0
15. Indiana IN	L	889,607	3,500	21,120	0	914,227	0
16. Iowa IA	L	409,367	87,234	1,303	0	497,904	0
17. Kansas KS	L	487,360	300	6,670	0	494,330	0
18. Kentucky KY	L	266,486	150	7,124	0	273,760	0
19. Louisiana LA	L	296,227	0	19,389	0	315,616	0
20. Maine ME	L	1,072,235	1,210	17,764	0	1,091,209	0
21. Maryland MD	L	3,707,979	29,485	26,396	0	3,763,860	0
22. Massachusetts MA	L	1,576,580	9,085	43,386	0	1,629,051	0
23. Michigan MI	L	2,106,310	84,239	110,980	0	2,301,529	0
24. Minnesota MN	L	1,463,789	17,150	58,367	0	1,539,306	0
25. Mississippi MS	L	42,959	0	2,854	0	45,813	0
26. Missouri MO	L	864,124	8,000	6,318	0	878,442	0
27. Montana MT	L	1,403	0	192	0	1,595	0
28. Nebraska NE	L	171,392	50,075	16,571	0	238,038	0
29. Nevada NV	L	454,325	0	5,665	0	459,990	0
30. New Hampshire NH	L	2,279,604	292,700	35,432	0	2,607,736	0
31. New Jersey NJ	L	9,181,452	258,936	142,217	0	9,582,605	0
32. New Mexico NM	L	90,937	0	3,305	0	94,242	0
33. New York NY	L	35,058,572	579,275	425,041	0	36,062,888	0
34. North Carolina NC	L	4,570,217	400	59,164	0	4,629,781	0
35. North Dakota ND	L	19,640	25	378	0	20,043	0
36. Ohio OH	L	1,269,775	16,828	47,925	0	1,334,528	0
37. Oklahoma OK	L	116,963	150	2,021	0	119,134	0
38. Oregon OR	L	723,005	8,180	8,780	0	739,965	0
39. Pennsylvania PA	L	3,241,548	357,301	158,837	0	3,757,686	0
40. Rhode Island RI	L	430,140	1,325	21,613	0	453,078	0
41. South Carolina SC	L	887,287	3,720	14,436	0	905,443	0
42. South Dakota SD	L	36,824	0	1,928	0	38,752	0
43. Tennessee TN	L	847,787	1,000	23,853	0	872,640	0
44. Texas TX	L	3,935,583	646,389	58,786	0	4,640,758	0
45. Utah UT	L	816,320	43,263	5,930	0	865,513	0
46. Vermont VT	L	3,374,233	260,540	32,819	0	3,667,592	0
47. Virginia VA	L	3,768,405	191	65,119	0	3,833,715	0
48. Washington WA	L	509,144	560	9,058	0	518,762	0
49. West Virginia WV	L	94,546	6,500	5,759	0	106,805	0
50. Wisconsin WI	L	2,926,285	1,180	17,836	0	2,945,301	0
51. Wyoming WY	L	12,020	750	0	0	12,770	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	0	0	0	0	0	0
54. Puerto Rico PR	N	6,918	0	0	0	6,918	0
55. US Virgin Islands VI	N	10,991	0	0	0	10,991	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien OT	XXX	460,169	35,150	2,178	0	497,497	0
59. Subtotal	XXX	122,901,858	5,240,268	2,371,317	0	130,513,443	0
90. Reporting entity contributions for employee benefit plans	XXX	241,570	(3,464,186)	0	0	(3,222,616)	0
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	3,150,552	28,945	0	0	3,179,497	0
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	2,676,169	0	1,041,742	0	3,717,912	0
94. Aggregate other amounts not allocable by State	XXX	7,160	0	0	0	7,160	0
95. Totals (Direct Business)	XXX	128,977,310	1,805,027	3,413,059	0	134,195,396	0
96. Plus Reinsurance Assumed	XXX	21,179	0	0	0	21,179	0
97. Totals (All Business)	XXX	128,998,489	1,805,027	3,413,059	0	134,216,575	0
98. Less Reinsurance Ceded	XXX	32,608,447	74,654	2,748,287	0	35,431,388	0
99. Totals (All Business) less Reinsurance Ceded	XXX	96,390,042	1,730,372	664,773	0	98,785,187	0
DETAILS OF WRITE-INS							
58001. Other Alien, ZZZ	XXX	460,169	35,150	2,178	0	497,497	0
58002.	XXX	0	0	0	0	0	0
58003.	XXX	0	0	0	0	0	0
58998. Summary of remaining write-ins for line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Total (Lines 58001 thru 58003 plus 58998) (Line 58 above)	XXX	460,169	35,150	2,178	0	497,497	0
9401. Not allocable by state	XXX	7,160	0	0	0	7,160	0
9402.	XXX	0	0	0	0	0	0
9403.	XXX	0	0	0	0	0	0
9498. Summary of remaining write-ins for line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above)	XXX	7,160	0	0	0	7,160	0

(a) Active Status Count

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG	51
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state	0
R - Registered - Non-domiciled RRGs	0
Q - Qualified - Qualified or accredited reinsurer	0
N - None of the above - Not allowed to write business in the state	6


National Life Holding Company
EIN: 03-0359221
(VT)
100%
National Life Group Charitable Foundation, Inc.
EIN: 20-4818866
(VT)
NLV Financial Corporation
EIN: 03-0359222
(DE)
100%
Longhorn Reinsurance Company
EIN: 81-3685613
(VT)
100%
100%
Sentinel Asset Management, Inc.
fka: NL Capital Management, Inc.
EIN: 03-0221140
(VT)
National Life Insurance Company
EIN: 03-0144090
(VT)
Equity Services, Inc.
EIN: 03-0221141
(VT)
100%
MRCC Senior Loan Fund I, LLC
(DE)
50%
Life Insurance Company of the Southwest
EIN: 75-0953004
(TX)
Catamount Reinsurance Company
EIN: 47-4708436
(VT)
100%
National Life Distribution, LLC
EIN: 47-3406482
(VT)
Corporation
Non-profit Public Benefit Corporation
Partnership/LLC
ownership %

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
Members															
0000	National Life Group	00000	03-0359221	0	0		National Life Holding Company	VT	UIP		Board	0.000		N	0
0000	National Life Group	00000	20-4818866	0	0		National Life Group Charitable Foundation, Inc.	VT	NIA	National Life Holding Company	Management	100.000	National Life Holding Company	N	0
0000	National Life Group	00000	03-0359222	0	0		NLV Financial Corporation	DE	UDP	National Life Holding Company	Board	0.000	National Life Holding Company	N	0
0634	National Life Group	66680	03-0144090	0	0		National Life Insurance Company	VT	RE	NLV Financial Corporation	Board	0.000	National Life Holding Company	N	0
0634	National Life Group	65528	75-0953004	0	0		Life Insurance Company of the Southwest	TX	DS	National Life Insurance Company	Ownership	100.000	National Life Holding Company	N	0
0000	National Life Group	00000	03-0221140	0	0		Sentinel Asset Management, Inc.	VT	NIA	NLV Financial Corporation	Board	0.000	National Life Holding Company	N	0
0000	National Life Group	00000	03-0221141	0	0		Equity Services, Inc.	VT	NIA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	N	0
0000	National Life Group	00000	47-3406482	0	0		National Life Distribution, LLC	VT	DS	Life Insurance Company of the Southwest	Ownership	100.000	National Life Holding Company	N	0
0634	National Life Group	15803	47-4708436	0	0		Catamount Reinsurance Company	VT	IA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	N	0
0634	National Life Group	16057	81-3685613	0	0		Longhorn Reinsurance Company	VT	IA	NLV Financial Corporation	Ownership	100.000	National Life Holding Company	N	0
0000	National Life Group	00000	32-0547196	0	0		MRCC Senior Loan Fund I, LLC	DE	DS	Life Insurance Company of the Southwest	Ownership	50.000	National Life Holding Company	N	0

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1. The data for this supplement is not required to be filed.
2. The data for this supplement is not required to be filed.
3. The data for this supplement is not required to be filed.
4. The data for this supplement is not required to be filed.
5. The data for this supplement is not required to be filed.
6. The data for this supplement is not required to be filed.
7.
8. Not Applicable for 1st and 3rd Quarters

Bar Code:

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Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Items not allocated	1,518,751	6,783	1,511,968	2,471,241
2505. Miscellaneous	179,409	178,780	630	29,809
2597. Summary of remaining write-ins for Line 25	1,698,160	185,562	1,512,598	2,501,050

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous	1,678,383	1,714,354
2505. Accumulated post-retirement benefits	2,174,629	2,181,790
2506. Provision for sales practice litigation	268,598	270,621
2507. Guaranty fund	168,120	173,098
2508. Commission accumulation liability	969,971	810,879
2509. Accrued interest on death claims	2,116,859	1,595,223
2597. Summary of remaining write-ins for Line 25	7,376,560	6,745,965

Additional Write-ins for Summary of Operations:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
2704. Miscellaneous deductions	(39,132)	15,406	17,640
2797. Summary of remaining write-ins for Line 27	(39,132)	15,406	17,640

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	53,247,826	53,803,949
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	1,500,000
2.2 Additional investment made after acquisition	2,886,751	1,069,467
3. Current year change in encumbrances	0	0
4. Total gain (loss) on disposals	0	0
5. Deduct amounts received on disposals	0	0
6. Total foreign exchange change in book/adjusted carrying value	0	0
7. Deduct current year's other-than-temporary impairment recognized	0	120,000
8. Deduct current year's depreciation	784,882	3,005,590
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	55,349,695	53,247,826
10. Deduct total nonadmitted amounts	0	0
11. Statement value at end of current period (Line 9 minus Line 10)	55,349,695	53,247,826

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year	428,663,197	494,201,961
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	14,000,000	15,500,000
2.2 Additional investment made after acquisition	0	13,968,334
3. Capitalized deferred interest and other	0	43,755
4. Accrual of discount	0	0
5. Unrealized valuation increase (decrease)	0	0
6. Total gain (loss) on disposals	797,216	(1,018,905)
7. Deduct amounts received on disposals	7,433,667	94,031,948
8. Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	436,026,746	428,663,197
12. Total valuation allowance	0	0
13. Subtotal (Line 11 plus Line 12)	436,026,746	428,663,197
14. Deduct total nonadmitted amounts	0	0
15. Statement value at end of current period (Line 13 minus Line 14)	436,026,746	428,663,197

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	214,746,595	217,348,339
2. Cost of acquired:		
2.1 Actual cost at time of acquisition	0	37,919,546
2.2 Additional investment made after acquisition	1,168,352	10,380,860
3. Capitalized deferred interest and other	0	0
4. Accrual of discount	6,504	24,991
5. Unrealized valuation increase (decrease)	3,394,873	13,191,595
6. Total gain (loss) on disposals	0	(423,825)
7. Deduct amounts received on disposals	4,238,173	50,660,720
8. Deduct amortization of premium and depreciation	680,961	3,126,508
9. Total foreign exchange change in book/adjusted carrying value	0	0
10. Deduct current year's other-than-temporary impairment recognized	0	9,907,683
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	214,397,190	214,746,595
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	214,397,190	214,746,595

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year	7,417,693,384	7,084,354,118
2. Cost of bonds and stocks acquired	250,061,462	885,714,880
3. Accrual of discount	3,408,486	11,797,970
4. Unrealized valuation increase (decrease)	45,126,935	102,356,099
5. Total gain (loss) on disposals	1,873,409	1,804,304
6. Deduct consideration for bonds and stocks disposed of	165,340,267	659,862,038
7. Deduct amortization of premium	2,974,221	8,503,143
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	4,984,866
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,053,479	5,016,060
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	7,550,902,667	7,417,693,384
12. Deduct total nonadmitted amounts	0	0
13. Statement value at end of current period (Line 11 minus Line 12)	7,550,902,667	7,417,693,384

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	3,344,549,816	104,317,807	69,838,767	(20,352,119)	3,358,676,737			3,344,549,816
2. NAIC 2 (a)	2,102,070,367	130,462,905	62,532,457	12,652,160	2,182,652,975			2,102,070,367
3. NAIC 3 (a)	191,040,706	2,012,500	18,693,025	7,991,459	182,351,640			191,040,706
4. NAIC 4 (a)	79,065,604	(16,365)	2,256,609	141,221	76,933,851			79,065,604
5. NAIC 5 (a)	14,844,155	0	222,000	1,544	14,623,699			14,844,155
6. NAIC 6 (a)	3,631,750	0	0	532,475	4,164,225			3,631,750
7. Total Bonds	5,735,202,398	236,776,847	153,542,858	966,740	5,819,403,127	0	0	5,735,202,398
PREFERRED STOCK								
8. NAIC 1	1,962,125	0	0	0	1,962,125			1,962,125
9. NAIC 2	375,000	0	375,000	0	0			375,000
10. NAIC 3	0	0	0	0	0			0
11. NAIC 4	0	0	0	0	0			0
12. NAIC 5	0	0	0	0	0			0
13. NAIC 6	0	0	0	0	0			0
14. Total Preferred Stock	2,337,125	0	375,000	0	1,962,125	0	0	2,337,125
15. Total Bonds and Preferred Stock	5,737,539,523	236,776,847	153,917,858	966,740	5,821,365,252	0	0	5,737,539,523

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:
NAIC 1 $............0; NAIC 2 $............0; NAIC 3 $............0; NAIC 4 $............0; NAIC 5 $............0; NAIC 6 $............0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999	0	XXX	0	0	0

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	0	0
2. Cost of short-term investments acquired	0	0
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	0	0
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0

NONE

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)	80,454,985
2.	Cost paid/(consideration received) on additions	11,278,313
3.	Unrealized valuation increase/(decrease)	(776,036)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	12,133,163
6.	Considerations received/(paid) on terminations	23,455,304
7.	Amortization	0
8.	Adjustment to the book/adjusted carrying value of hedge item	0
9.	Total foreign exchange change in book/adjusted carrying value	0
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 + 7 + 8 + 9)	79,635,121
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	79,635,121

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year)				38,220
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(24)
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges:				
3.11	Section 1, Column 15, current year to date minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - All Other:				
3.13	Section 1, Column 18, current year to date minus	0			
3.14	Section 1, Column 18, prior year	0	0	0	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	0			
3.24	Section 1, Column 19, prior year plus	0			
3.25	SSAP No. 108 adjustments	0	0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		0		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item	0			
4.22	Amount recognized	0			
4.23	SSAP No. 108 adjustments	0	0		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				38,196
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				38,196

Sch. DB - Pt. C - Sn. 1
NONE

Sch. DB - Pt. C - Sn. 2
NONE

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	79,635,091	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	38,194	
3.	Total (Line 1 plus Line 2)		79,673,285
4.	Part D, Section 1, Column 6	220,835,054	
5.	Part D, Section 1, Column 7	(141,161,769)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	76,672,112	
8.	Part B, Section 1, Column 13	38,194	
9.	Total (Line 7 plus Line 8)		76,710,306
10.	Part D, Section 1, Column 9	219,115,762	
11.	Part D, Section 1, Column 10	(142,405,456)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	186,780	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	186,780	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	116,300,000	122,800,000
2. Cost of cash equivalents acquired	251,500,000	1,237,000,000
3. Accrual of discount	0	0
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	0	0
6. Deduct consideration received on disposals	360,100,000	1,243,500,000
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/ adjusted carrying value	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	7,700,000	116,300,000
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	7,700,000	116,300,000

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Home Office	Montpelier	VT	01/01/1957	Various	0	0	0	2,886,751
0199999. Totals					0	0	0	2,886,751
0399999. Totals					0	0	0	2,886,751

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract "

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred

NONE

SCHEDULE B - PART 2

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

1	Location 2	3	4	5	6	7	8	9
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
0329757	HUDSON	NH		02/11/2021	2.300	14,000,000	0	27,200,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other				XXX	XXX	14,000,000	0	27,200,000
0899999. Total - Mortgages in Good Standing				XXX	XXX	14,000,000	0	27,200,000
3399999. Total Mortgages				XXX	XXX	14,000,000	0	27,200,000

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
500022A	LAS VEGAS	NV		10/15/2014	02/18/2021	3,713,426	0	0	0	0	0	0	3,713,426	3,713,426	0	0	0
500022B	LAS VEGAS	NV		10/15/2014	02/18/2021	0	0	0	0	0	0	0	0	797,216	0	797,216	797,216
0199999. Total - Mortgages Closed by Repayment						3,713,426	0	0	0	0	0	0	3,713,426	4,510,642	0	797,216	797,216
Mortgages With Partial Repayments																	
0329555	FRESNO	CA		10/02/2000		3,101,656	0	0	0	0	0	0	0	130,412	0	0	0
0329575	YORKVILLE	IL		04/03/2002		2,058,584	0	0	0	0	0	0	0	55,952	0	0	0
0329590	SCOTTSDALE	AZ		09/17/2002		1,234,945	0	0	0	0	0	0	0	157,860	0	0	0
0329591	DAVIDSON	NC		09/12/2003		1,088,292	0	0	0	0	0	0	0	45,758	0	0	0
0329593	KIRKLAND	WA		11/27/2002		1,998,023	0	0	0	0	0	0	0	50,123	0	0	0
0329608	HAMPTON	VA		02/02/2004		1,107,324	0	0	0	0	0	0	0	77,842	0	0	0
0329626	LOUISBURG	NC		09/24/2004		2,135,297	0	0	0	0	0	0	0	45,349	0	0	0
0329658	TIMONIUM	MD		07/10/2006		2,645,653	0	0	0	0	0	0	0	57,116	0	0	0
0329665	AUSTELL	GA		09/21/2006		6,289,259	0	0	0	0	0	0	0	100,906	0	0	0
0329669	WISCONSIN RAPIDS	WI		11/22/2006		5,708,300	0	0	0	0	0	0	0	68,834	0	0	0
0329678	MACON	GA		04/26/2007		606,684	0	0	0	0	0	0	0	30,064	0	0	0
0329710	SALEM	NH		09/12/2012		6,093,941	0	0	0	0	0	0	0	60,902	0	0	0
0329712	MINNEAPOLIS	MN		12/28/2012		6,302,856	0	0	0	0	0	0	0	44,401	0	0	0
0329714	COLUMBUS	OH		02/08/2013		7,829,028	0	0	0	0	0	0	0	80,704	0	0	0
0329716	ANN ARBOR	MI		05/28/2013		5,111,203	0	0	0	0	0	0	0	148,825	0	0	0
0329717	LINCOLN	NE		07/16/2013		10,971,004	0	0	0	0	0	0	0	108,454	0	0	0
0329718	HUNTINGTON	NY		09/04/2013		3,732,567	0	0	0	0	0	0	0	102,842	0	0	0
0329721	FT WORTH	TX		02/21/2014		8,109,780	0	0	0	0	0	0	0	82,565	0	0	0
0329723	MADISON	WI		07/31/2014		5,735,407	0	0	0	0	0	0	0	34,742	0	0	0
0329725	ISSAQUAH	WA		06/08/2015		13,431,777	0	0	0	0	0	0	0	63,544	0	0	0
0329726	PHILADELPHIA	PA		06/01/2015		22,265,174	0	0	0	0	0	0	0	138,386	0	0	0
0329727	MORENO VALLEY	CA		07/09/2015		8,216,837	0	0	0	0	0	0	0	104,733	0	0	0
0329728	CHELMSFORD	MA		07/30/2015		9,632,232	0	0	0	0	0	0	0	60,506	0	0	0
0329730	WAYZATA	MN		10/01/2015		11,030,275	0	0	0	0	0	0	0	133,891	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0329733	ESTES PARK	CO		10/03/2016		8,485,898	0	0	0	0	0	0	0	162,526	0	0	0
0329734	EDINA	MN		10/14/2016		8,412,937	0	0	0	0	0	0	0	103,598	0	0	0
0329737	SEATTLE	WA		09/27/2016		18,446,272	0	0	0	0	0	0	0	96,830	0	0	0
0329739	PHOENIX	AZ		08/04/2017		16,885,592	0	0	0	0	0	0	0	125,588	0	0	0
0329740	HILLSBORO	OR		11/17/2017		10,706,824	0	0	0	0	0	0	0	70,096	0	0	0
0329741	SAN ANTONIO	TX		02/27/2018		5,786,495	0	0	0	0	0	0	0	68,895	0	0	0
0329744	THE COLONY	TX		06/14/2018		4,781,744	0	0	0	0	0	0	0	23,810	0	0	0
0329745	CARROLLTON	TX		06/15/2018		7,507,354	0	0	0	0	0	0	0	37,380	0	0	0
0329747	GRETNA	NE		02/07/2019		11,164,600	0	0	0	0	0	0	0	48,007	0	0	0
0329750	SAN DIEGO	CA		01/29/2019		18,916,302	0	0	0	0	0	0	0	83,419	0	0	0
0329752	OMAHA	NE		12/03/2019		15,924,655	0	0	0	0	0	0	0	83,000	0	0	0
0329755	OLIVETTE	MO		12/30/2020		10,500,000	0	0	0	0	0	0	0	35,165	0	0	0
0299999. Total - Mortgages With Partial Repayments						283,954,771	0	0	0	0	0	0	0	2,923,025	0	0	0
0599999. Total Mortgages						287,668,197	0	0	0	0	0	0	3,713,426	7,433,667	0	797,216	797,216

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation and SVO Administrative Symbol/ Market Indicator	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
720500 00 8	Centerbridge Capital Ptner III	Wilmington	DE	Centerbridge Capital Ptner III	0.	05/21/2015	3	0	30,664	0	0	0.170
718900 00 4	LS Power Equity Ptners III	Wilmington	DE	LS Power Equity Ptners III	0.	03/11/2014	0	0	354,173	0	0	0.500
717400 00 6	MSouth Equity Partners II LP	Wilmington	DE	MSouth Equity Partners II LP	0.	02/29/2012	3	0	87,516	0	0	1.140
719700 00 7	North Haven Credit Ptners II	Wilmington	DE	North Haven Credit Ptners II	0.	12/01/2014	2	0	395,654	0	0	2.080
718400 00 5	Northstar Mezzanine Pters VI	Wilmington	DE	Northstar Mezzanine Pters VI	0.	11/26/2013	2	0	24,774	0	0	2.000
721400 00 0	TA Subordinated Debt FD IV	Wilmington	DE	TA Subordinated Debt FD IV	0.	02/22/2016	2	0	275,000	0	0	0.920
714300 00 1	GS Mezzanine Partners V	George Town	KY1	GS Mezzanine Partners V	0.	11/30/2007	2	0	571	0	0	0.210
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	1,168,352	0	0	XXX
4899999. Subtotal - Unaffiliated								0	1,168,352	0	0	XXX
5099999. Totals								0	1,168,352	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Changes in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
720500 00 8	Centerbridge Capital Ptner III	Wilmington	DE	Capital Distribution	05/21/2015	02/17/2021	814,876	0	0	0	0	0	0	814,876	436,284	0	0	0	378,592
717800 00 7	Crescent Mezzanine Partners VI	Wilmington	DE	Capital Distribution	04/24/2013	03/09/2021	67,551	0	0	0	0	0	0	67,551	67,551	0	0	0	0
712800 00 2	Diamond Castle 2014	Wilmington	DE	Capital Distribution	10/26/2005	01/04/2021	8,645	0	0	0	0	0	0	8,645	0	0	0	0	8,645
711200 00 6	Green Mountain Partners III	Wilmington	DE	Capital Distribution	07/11/2002	01/06/2021	549,074	0	0	0	0	0	0	549,074	0	0	0	0	549,074
712900 00 0	JH Whitney VI	Dover	DE	Capital Distribution	12/30/2005	02/11/2021	581,913	0	0	0	0	0	0	581,913	581,913	0	0	0	0
718900 00 4	LS Power Equity Ptners III	Wilmington	DE	Capital Distribution	03/11/2014	02/02/2021	108,687	0	0	0	0	0	0	108,687	27,868	0	0	0	80,819
717400 00 6	MSouth Equity Partners II LP	Wilmington	DE	Capital Distribution	02/29/2012	01/22/2021	84,483	0	0	0	0	0	0	84,483	0	0	0	0	84,483
719700 00 7	North Haven Credit Ptners II	Wilmington	DE	Capital Distribution	12/01/2014	01/28/2021	1,560,122	0	0	0	0	0	0	1,560,122	1,147,586	0	0	0	412,536
714200 00 3	Northstar Mezzanine Partners V	Wilmington	DE	Capital Distribution	11/28/2007	01/06/2021	34,442	0	0	0	0	0	0	34,442	33,194	0	0	0	1,248
718400 00 5	Northstar Mezzanine Pters VI	Wilmington	DE	Capital Distribution	11/26/2013	01/07/2021	270,918	0	0	0	0	0	0	270,918	42,152	0	0	0	228,766
713000 00 8	Northstar Mezzanine Ptners IV	Wilmington	DE	Capital Distribution	01/19/2006	03/19/2021	9,203	0	0	0	0	0	0	9,203	0	0	0	0	9,203
714600 00 4	Siguler Guff Distressed III	Wilmington	DE	Capital Distribution	04/08/2008	03/22/2021	313	0	0	0	0	0	0	313	313	0	0	0	0
716100 00 3	TA Subordinated Debt Fund III	Wilmington	DE	Capital Distribution	11/08/2010	03/02/2021	225,416	0	0	0	0	0	0	225,416	133,390	0	0	0	92,026

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
715900 00 7	TA XI	Wilmington	DE	Capital Distribution	07/30/2010	02/02/2021	1,181,250	0	0	0	0	0	0	1,181,250	133,950	0	0	0	1,047,300
721500 00 7	TA XII-A LP	Wilmington	DE	Capital Distribution	02/22/2016	03/15/2021	1,612,500	0	0	0	0	0	0	1,612,500	520,838	0	0	0	1,091,663
714300 00 1	GS Mezzanine Partners V	George Town	KY1	Capital Distribution	11/30/2007	01/28/2021	25,513	0	0	0	0	0	0	25,513	571	0	0	0	24,942
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							7,134,906	0	0	0	0	0	0	7,134,906	3,125,610	0	0	0	4,009,297
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
716600 00 2	Siguler Guff Distressed RE Opportunities	Wilmington	DE	Capital Distribution	04/11/2011	03/11/2021	43,979	0	0	0	0	0	0	43,979	0	0	0	0	43,979
712600 00 6	Thor Urban Retail Fund	Winter Park	FL	Capital Distribution	08/05/2005	03/31/2021	1,112,563	0	0	0	0	0	0	1,112,563	1,112,563	0	0	0	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							1,156,542	0	0	0	0	0	0	1,156,542	1,112,563	0	0	0	43,979
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
712300 00 3	Centerline Corp Ptners XXIX	Wilmington	DE	Capital Distribution	05/24/2005	03/08/2021	1,795	0	0	0	0	0	0	1,795	0	0	0	0	1,795
3799999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							1,795	0	0	0	0	0	0	1,795	0	0	0	0	1,795
4899999. Subtotal - Unaffiliated							8,293,243	0	0	0	0	0	0	8,293,243	4,238,173	0	0	0	4,055,071
5099999. Totals							8,293,243	0	0	0	0	0	0	8,293,243	4,238,173	0	0	0	4,055,071

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Government									
38379C N6 9	Government National Mortgage A SERIES 20		03/01/2021	Interest Capitalization		266,162	266,162	0	1.A
38380B HG 3	GOVERNMENT NATIONAL MORTGAGE SERIES 2016		03/01/2021	Interest Capitalization		17,463	17,463	0	1.A
38380M LQ 2	Government National Mortgage A SERIES 20		03/01/2021	Interest Capitalization		19,875	19,875	0	1.A
38380U E4 1	GOVERNMENT NATIONAL MORTGAGE SERIES 2018		03/01/2021	Interest Capitalization		23,118	23,118	0	1.A
38380Y BZ 7	Government National Mortgage SERIES 2018		03/01/2021	Interest Capitalization		44,053	44,053	0	1.A
38382J WF 9	Government National Mortgage SERIES 2020		02/24/2021	Brean Capital		591,307	854,259	0	1.A
38382L UQ 2	Government National Mortgage A SERIES 20		03/11/2021	Brean Capital		33,315	50,862	21	1.A
38382L UR 0	Government National Mortgage A SERIES 20		03/11/2021	Brean Capital		26,898	43,037	18	1.A
38382M UZ 0	Government National Mortgage SERIES 2021		02/25/2021	PNC Capital Markets		171,183	235,000	8	1.A
38382N JR 9	Government National Mortgage A SERIES 20		03/11/2021	Brean Capital		49,914	79,228	33	1.A
0599999. Total - Bonds - U.S. Government						1,243,288	1,633,057	80	XXX
Bonds - U.S. Special Revenue and Special Assessment									
3136A8 SM 3	Federal Natl Mtg Assn SERIES 2012102 CLA		03/01/2021	Interest Capitalization		47,706	47,706	0	1.A
3136AK QA 4	FNR SERIES 201442 CLASS BZ 3.000% 07/2		03/01/2021	Interest Capitalization		26,036	26,036	0	1.A
3136B5 HK 4	Fannie mae SERIES 201935 CLASS LZ 3.00		03/01/2021	Interest Capitalization		16,042	16,042	0	1.A
3136BA SP 0	FANNIEMAE-ACES SERIES 2020M27 CLASS Z		01/13/2021	Citigroup Global		10,453,932	10,155,611	13,456	1.A
3136BA SP 0	FANNIEMAE-ACES SERIES 2020M27 CLASS Z		03/01/2021	Interest Capitalization		44,903	44,903	0	1.A
3136BF EL 3	FANNIE MAE SERIES 20218 CLASS Z 0.750%		02/24/2021	Brean Capital		278,612	450,281	0	1.A
3137F9 6H 9	Freddie Mac SERIES 5072 CLASS Z 1.000%		02/24/2021	Brean Capital		141,000	195,325	0	1.A
3137F9 BD 2	Freddie Mac SERIES 5072 CLASS Z 1.000%		02/24/2021	Brean Capital		129,538	197,957	0	1.A
3137FJ AX 7	FREDDIE MAC SERIES 4832 CLASS DZ 4.500		03/01/2021	Interest Capitalization		62,744	62,744	0	1.A
3137FK 7K 6	FREDDIE MAC SERIES 4849 CLASS ZJ 4.500		03/01/2021	Interest Capitalization		18,600	18,600	0	1.A
3137FK SD 9	FREDDIE MAC SERIES 4857 CLASS ZB 4.500		03/01/2021	Interest Capitalization		12,354	12,354	0	1.A
35563P KK 4	Freddie Mac - SCRT SERIES 20192 CLASS MZ		03/01/2021	Interest Capitalization		27,906	27,906	0	1.A
67760H NB 3	OHIO ST TURNPIKE COMMISSION 3.216% 02/		01/22/2021	Various		6,130,529	5,880,000	84,034	1.E FE
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						17,389,902	17,135,465	97,490	XXX
Bonds - Industrial and Miscellaneous									
00108W AJ 9	AEP TEXAS INC 4.150% 05/01/49		01/21/2021	Mitsubishi		1,556,701	1,277,000	12,366	2.A FE
026874 CW 5	American Intl Group Inc 6.820% 11/15/3		01/05/2021	Keybanc Capital Markets		572,213	395,000	3,891	2.A FE
03115A AC 7	AMFAM HOLDINGS INC 3.833% 03/11/51		03/23/2021	Goldman Sachs & Company		3,036,630	3,000,000	4,472	2.B FE
036752 AS 2	Anthem Inc 3.600% 03/15/51		03/08/2021	JP Morgan		1,992,720	2,000,000	0	2.B FE
03765H AC 5	APOLLO MANAGEMENT HOLDIN 5.000% 03/15/		01/12/2021	MarketAxess		381,734	310,000	5,124	1.G FE
03836W AC 7	Aqua America Inc 4.276% 05/01/49		03/24/2021	Various		10,095,213	9,041,000	153,440	2.B FE
07177M AN 3	BAXALTA INC 5.250% 06/23/45		03/19/2021	Barclays Capital		2,245,140	1,800,000	23,625	2.B FE
084423 AV 4	Berkley WR 3.550% 03/30/52		03/09/2021	Credit Suisse		995,880	1,000,000	0	2.A FE
084664 CQ 2	Berkshire Hathaway Finance 4.200% 08/1		02/11/2021	Janney Montgomery		2,490,920	2,000,000	233	1.C FE
092113 AN 9	BLACK HILLS CORP 4.200% 09/15/46		01/19/2021	Seaport Group		2,236,630	1,879,000	27,621	2.A FE
09256B AG 2	BLACKSTONE HOLDINGS FINA 5.000% 06/15/		03/17/2021	Various		1,640,282	1,325,000	16,663	1.E FE
09256B AH 0	BLACKSTONE HOLDINGS FINA 4.450% 07/15/		03/17/2021	Jefferies & Co		475,772	413,000	3,216	1.E FE
101137 AL 1	Boston Scientific Corp 7.375% 01/15/40		01/06/2021	JP Morgan		3,109,020	2,000,000	70,882	2.C FE
141781 BJ 2	Cargill Inc 3.875% 05/23/49		02/11/2021	Janney Montgomery		416,252	350,000	3,127	1.F FE
166756 AT 3	CHEVRON USA INC 6.000% 03/01/41		03/15/2021	Citigroup Global		6,311,430	4,600,000	11,500	1.D FE
166756 AT 3	CHEVRON USA INC 6.000% 03/01/41		01/04/2021	Taxable Exchange		10,059,852	6,600,000	0	1.D FE
166756 AU 0	CHEVRON USA INC 5.250% 11/15/43		01/08/2021	MarketAxess		277,774	200,000	1,663	1.D FE

SCHEDULE D - PART 3

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

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
16876Y AA 0	CHILDREN'S HEALTH CARE 3.448% 08/15/49		01/25/2021	Cantor Fitzgerald		3,334,950	3,000,000	46,548	1.D FE
20825C BD 5	Conocophillips 4.850% 08/15/48		02/08/2021	Tax Free Exchange		1,147,751	984,000	0	1.G FE
21036P AT 5	Constellation Brands Inc 4.500% 05/09/		03/24/2021	Various		1,989,521	1,747,000	29,699	2.C FE
224044 BR 7	Cox Communications Inc 6.450% 12/01/36		01/19/2021	Janney Montgomery		413,641	297,000	2,661	2.B FE
22822V AM 3	Crown Castle International Cor 5.200%		03/22/2021	Bank of America		2,427,880	2,000,000	10,978	2.C FE
240019 BV 0	Dayton Pwr & Lt Co 3.950% 06/15/49		01/22/2021	Seaport Group		1,920,683	1,650,000	7,423	2.A FE
24617# AC 5	DELAWARE NORTH C SERIES A 3.490% 11/14		02/04/2021	Direct-Private Placement		1,200,000	1,200,000	0	2.B PL
25746U BD 0	Dominion Resources Inc 7.000% 06/15/38		01/12/2021	Various		4,871,020	3,214,000	16,128	2.B FE
278642 AF 0	EBay Inc 4.000% 07/15/42		03/23/2021	Pierpont		594,654	561,000	4,363	2.A FE
29103D AM 8	EMERA US FINANCE LP 4.750% 06/15/46		01/13/2021	Various		10,269,033	8,169,000	25,633	2.C FE
316773 CH 1	Fifth Third Bancorp 8.250% 03/01/38		03/23/2021	Various		5,111,179	3,178,000	16,595	2.B FE
337358 BD 6	First Union Corp 6.550% 10/15/35		01/05/2021	Janney Montgomery		470,489	340,000	5,073	2.B FE
337738 AV 0	Fiserv Inc 4.400% 07/01/49		03/22/2021	Goldman Sachs & Company		3,436,860	3,000,000	30,067	2.B FE
37940X AC 6	Global Payments Inc 4.150% 08/15/49		03/23/2021	Morgan Stanley DWD		1,092,194	1,015,000	4,680	2.C FE
38141G GM 0	Goldman Sachs Group Inc 6.250% 02/01/4		03/30/2021	Various		5,479,794	3,900,000	36,337	2.A FE
42218S AH 1	HEALTH CARE SVCS CORP 3.200% 06/01/50		03/23/2021	Various		3,428,915	3,500,000	29,689	1.G FE
437076 BX 9	Home Depot Inc 4.500% 12/06/48		02/11/2021	Janney Montgomery		1,763,316	1,350,000	11,813	1.F FE
437076 CG 5	Home Depot Inc 2.375% 03/15/51		01/04/2021	JP Morgan		2,959,680	3,000,000	0	1.F FE
444859 BB 7	HUMANA INC 4.625% 12/01/42		01/04/2021	Sumridge Partners		1,951,024	1,523,000	6,848	2.C FE
45138L BF 9	IDAHO POWER CO 4.200% 03/01/48		01/22/2021	Various		1,897,370	1,500,000	23,158	1.G FE
460690 BQ 2	Interpublic Group Co 5.400% 10/01/48		03/19/2021	BNP Paribas		613,845	500,000	12,900	2.B FE
48249D AA 9	KKR GROUP FIN CO II 5.500% 02/01/43		01/07/2021	Morgan Stanley DWD		1,980,135	1,500,000	36,667	1.F FE
485170 BC 7	Kansas City Southern 4.200% 11/15/69		01/19/2021	Various		6,871,850	6,000,000	40,017	2.B FE
485170 BE 3	Kansas City Southern 3.500% 05/01/50		01/07/2021	Various		3,243,820	3,000,000	19,833	2.B FE
485260 BM 4	Kansas Gas & Elec Co 4.300% 07/15/44		03/30/2021	Pierpont		182,820	165,000	1,498	1.F FE
49271V AD 2	KEURIG DR PEPPER INC 5.085% 05/25/48		03/24/2021	Goldman Sachs & Company		1,253,150	1,000,000	16,950	2.B FE
494368 BG 7	Kimberly Clark Corp 5.300% 03/01/41		01/04/2021	JP Morgan		275,749	190,000	3,497	1.F FE
494368 BL 6	Kimberly Clark Corp 3.700% 06/01/43		03/01/2021	Morgan Stanley DWD		354,832	320,000	3,026	1.F FE
527298 BT 9	LEVEL 3 FINANCING INC 3.750% 07/15/29		01/13/2021	Morgan Stanley DWD		2,012,500	2,000,000	417	3.B FE
571676 AH 8	MARS INC 4.200% 04/01/59		03/17/2021	Goldman Sachs & Company		224,686	200,000	3,897	1.F FE
63636# AG 1	NHL 3.150% 01/06/28		01/06/2021	Direct-Private Placement		4,000,000	4,000,000	0	2.A PL
65473Q BB 8	NiSource Finance Corp 5.250% 02/15/43		01/21/2021	Goldman Sachs & Company		1,997,760	1,500,000	35,000	2.B FE
65473Q BF 9	NiSource Finance Corp 4.375% 05/15/47		02/18/2021	Goldman Sachs & Company		591,150	500,000	5,894	2.B FE
68233J BW 3	Oncore Electric 5.350% 10/01/52		01/08/2021	Deutsche Bank		1,124,344	760,000	12,311	1.F FE
68235P AG 3	ONE GAS INC 4.500% 11/01/48		01/05/2021	Keybanc Capital Markets		399,186	300,000	2,475	2.A FE
73651E AC 2	PORTLAND GENERAL ELEC 6.875% 08/01/33		01/04/2021	Mesirow Capital Markets		3,864,505	2,599,000	76,932	1.E FE
74340* BB 9	Prologis TUSLF 3.190% 03/30/41		03/30/2021	Direct-Private Placement		2,000,000	2,000,000	0	1.G Z
744448 CJ 8	Public Svc Co CO 3.950% 03/15/43		01/04/2021	JP Morgan		182,874	150,000	1,827	1.F FE
74456Q BM 7	Public Services Electric & Gas 4.050%		03/03/2021	Goldman Sachs & Company		2,254,131	1,980,000	27,621	1.F FE
74456Q BN 5	Public Services Electric & Gas 4.150%		03/18/2021	Various		9,566,718	8,469,000	130,857	1.F FE
745867 AM 3	Pulte Homes Inc 7.875% 06/15/32		01/06/2021	Jefferies & Co.		1,489,060	1,000,000	5,031	2.C FE
754730 AH 2	Raymond James Financial Inc 3.750% 04/		03/24/2021	Various		4,100,930	4,000,000	0	2.A FE
75513E CC 3	RAYTHEON TECH CORP 4.200% 12/15/44		03/23/2021	Goldman Sachs & Company		1,531,696	1,421,000	16,578	2.A FE
75913M AA 7	Regions Bank 6.450% 06/26/37		03/23/2021	JP Morgan		714,707	527,000	8,403	2.B FE

SCHEDULE D - PART 3

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

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
778296 AE 3	Ross Stores Inc 5.450% 04/15/50		01/14/2021	Various		6,062,009	4,498,000	58,340	2.A FE
808513 BJ 3	Charles Schwab Corp 4.000% 12/01/30		01/19/2021	JP Morgan		3,517,500	3,375,000	15,000	2.B FE
830867 AB 3	DELTA AIR LINES/SKYMILES 4.750% 10/20/		01/04/2021	MarketAxess		819,458	750,000	10,193	2.B FE
842400 GG 2	Southern Calif Edison Co 4.000% 04/01/		03/24/2021	BNP Paribas		1,035,140	1,000,000	19,333	2.A FE
87264A AY 1	T-MOBILE USA INC 4.500% 04/15/50		03/19/2021	Mitsubishi		1,574,638	1,350,000	18,913	2.C FE
875127 AV 4	Tampa Elec Co 6.550% 05/15/36		01/05/2021	Various		4,428,857	3,010,000	27,932	1.G FE
875127 BF 8	Tampa Elec Co 4.450% 06/15/49		01/07/2021	Wells Fargo		1,470,202	1,153,000	3,706	1.G FE
929089 AC 4	VOYA FINANCIAL INC 4.800% 06/15/46		03/19/2021	JP Morgan		3,503,951	2,990,000	39,069	2.B FE
931142 DK 6	Wal-Mart Stores Inc 4.750% 10/02/43		01/05/2021	Citigroup Global		2,722,180	2,000,000	25,069	1.C FE
931427 AC 2	WALGREENS BOOTS ALLIANCE 4.800% 11/18/		03/19/2021	Various		906,901	840,000	14,000	2.B FE
976656 CE 6	Wisconsin Elec Pwr Co 3.650% 12/15/42		03/15/2021	Goldman Sachs & Company		639,487	620,000	5,720	1.G FE
976656 CJ 5	Wisconsin Elec Pwr Co 4.300% 12/15/45		03/17/2021	JP Morgan		5,012,439	4,428,000	48,710	1.G FE
976843 BJ 0	Wisconsin Pub Svc Corp 4.752% 11/01/44		01/22/2021	Oppenheimer & Co.		758,904	570,000	6,395	1.F FE
01626P AG 1	ALIMENTATION COUCHE-TARD 4.500% 07/26/	A	03/23/2021	Stifel, Nicolaus and Co.		1,124,260	1,000,000	7,375	2.B FE
01626P AN 6	ALIMENTATION COUCHE-TARD 3.800% 01/25/	A	03/03/2021	Barclays Capital		1,578,840	1,500,000	6,333	2.B FE
0778FP AF 6	BELL CANADA 3.650% 03/17/51	A	03/23/2021	Various		1,513,000	1,500,000	1,217	2.A FE
303901 BH 4	Fairfax Financial Holdings 3.375% 03/0	A	03/01/2021	Bank of America		998,650	1,000,000	0	0.
17275G AL 0	Cirrus Funding 2018-1 Ltd SERIES 20181A	D	01/11/2021	GreensLedge Capital Markets		5,000,000	5,000,000	0	1.B FE
191241 AF 5	COCA-COLA FEMSA SAB CV 5.250% 11/26/43	D	01/19/2021	JP Morgan		1,375,000	1,000,000	8,021	1.G FE
202712 BQ 7	COMMONWEALTH BANK AUST 3.305% 03/11/41	D	03/23/2021	Various		8,505,800	8,650,000	4,939	2.A FE
500472 AE 5	KONINKLIJKE PHILIPS NV 5.000% 03/15/42	D	01/15/2021	Janney Montgomery		4,220,704	3,200,000	55,556	2.A FE
50220P AE 3	LSEGA FINANCING PLC 3.200% 04/06/41	D	03/25/2021	Bank of America		2,985,060	3,000,000	0	1.G FE
632525 AW 1	NATIONAL AUSTRALIA BANK 2.648% 01/14/4	D	01/05/2021	Goldman Sachs & Company		1,000,000	1,000,000	0	2.A FE
85917P AB 3	Steris PLC 3.750% 03/15/51	D	03/24/2021	JP Morgan		2,488,000	2,500,000	0	2.B FE
902133 AG 2	Tyco Electronics 7.125% 10/01/37	D	03/23/2021	Seaport Group		739,810	500,000	17,219	1.G FE
98420E AD 7	XLIT LTD 5.500% 03/31/45	D	03/22/2021	Goldman Sachs & Company		693,321	539,000	14,246	2.A FE
G6363# AP 2	NAC Aviation 29 DAC Series C 6.450% 02	D	08/22/2020	Direct-Private Placement		(9,236)	(9,236)	0	4.B PL
G6363# AQ 0	NAC Aviation 29 DAC Series D 6.700% 02	D	08/22/2020	Direct-Private Placement		(4,618)	(4,618)	0	4.B PL
G6363# AW 7	NAC Aviation 29 DAC Series J 4.920% 02	D	08/27/2020	Direct-Private Placement		(2,510)	(2,510)	0	4.B PL
3899999. Total - Bonds - Industrial and Miscellaneous						219,142,312	184,355,636	1,514,433	XXX
8399997. Total - Bonds - Part 3						237,775,502	203,124,158	1,612,003	XXX
8399999. Total - Bonds						237,775,502	203,124,158	1,612,003	XXX
Common Stocks - Mutual Funds									
024071 81 3	American Funds American Balance		03/31/2021	Prudential Securities Inc.	19,510.760	601,152	XXX	0	0.
06828M 87 6	Baron Funds Emerging Markets Institution		03/31/2021	Prudential Securities Inc.	945.800	18,560	XXX	0	0.
233203 84 3	DFA US TARGETED VALUE Small Cap I		03/30/2021	Prudential Securities Inc.	16,737.850	733,760	XXX	0	0.
277907 70 5	Eaton Vance Inc Inc Fd Bostn-R6		03/31/2021	Prudential Securities Inc.	14,082.310	78,322	XXX	0	0.
298706 82 1	American Funds Europacific growth fund		03/31/2021	Prudential Securities Inc.	107,590.140	7,818,169	XXX	0	0.
411512 52 8	Harbor Funds Capital Appreciation		03/31/2021	Prudential Securities Inc.	1,783.400	183,926	XXX	0	0.
55273H 35 3	MFS Value Fund R6		03/25/2021	Prudential Securities Inc.	1,675.660	80,566	XXX	0	0.
89154Q 15 8	Touchstone Funds International Equity Cl		02/19/2021	Prudential Securities Inc.	14,702.030	253,215	XXX	0	0.
89154Q 27 3	Touchstone Funds Large Cap Focused Fund		03/24/2021	Prudential Securities Inc.	8,207.070	431,427	XXX	0	0.
921909 78 4	Vanguard Total Intl Stock Inde		03/31/2021	Prudential Securities Inc.	526.610	71,458	XXX	0	0.
921937 60 3	Vanguard Total Bond Market Ind		03/31/2021	Prudential Securities Inc.	281.520	3,152	XXX	0	0.
922040 10 0	Vanguard Institutional Index I		03/31/2021	Prudential Securities Inc.	1,194.500	413,420	XXX	0	0.

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
922908 88 4	Vanguard Extended Market Index		03/31/2021	Prudential Securities Inc.	10,066.660	1,413,479	XXX	0	0.
957663 66 9	Western Asset Funds Core Plus Bond I		03/31/2021	Prudential Securities Inc.	15,508.880	185,358	XXX	0	0.
9499999. Total - Common Stocks - Mutual Funds						12,285,964	XXX	0	XXX
9799997. Total - Common Stocks - Part 3						12,285,964	XXX	0	XXX
9799999. Total - Common Stocks						12,285,964	XXX	0	XXX
9899999. Total - Preferred and Common Stocks						12,285,964	XXX	0	XXX
9999999. Total - Bonds, Preferred and Common Stocks						250,061,466	XXX	1,612,003	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Bonds - U.S. Government																					
36194S PD 4	Government National Mortgage A AU4920	..	03/01/2021.	Paydown		44,502	44,502	45,322	45,189	0	(687)	0	(687)	0	44,502	0	0	0	224	09/15/2041.	1.A
3620A7 ZK 4	Government National Mortgage A 721746.	..	03/01/2021.	Paydown		154,771	154,771	161,869	161,696	0	(6,925)	0	(6,925)	0	154,771	0	0	0	1,030	08/15/2040.	1.A
36225A WN 6	Government Natl Mtg Assn Pool 780653 6	..	03/01/2021.	Paydown		6,427	6,427	6,403	6,407	0	20	0	20	0	6,427	0	0	0	81	10/15/2027.	1.A
36241L UE 4	Government National Mortgage A GN 783281	..	03/01/2021.	Paydown		397,813	397,813	424,541	423,242	0	(25,429)	0	(25,429)	0	397,813	0	0	0	3,018	07/15/2040.	1.A
38373M 4Z 0	Government Natl Mtg Assn SERIES 20093 CL	..	03/01/2021.	Paydown		0	0	1,189	1,076	0	(1,076)	0	(1,076)	0	0	0	0	0	30	10/16/2048.	1.A
38374E DL 8	Government Natl Mtg Assn REMIC Ser 200	..	03/01/2021.	Paydown		119,066	119,066	120,071	119,175	0	(109)	0	(109)	0	119,066	0	0	0	1,030	11/16/2033.	1.A
38374N HE 0	Government Natl Mtg Assn REMIC Ser 200	..	03/01/2021.	Paydown		615,188	615,188	629,408	619,520	0	(4,332)	0	(4,332)	0	615,188	0	0	0	6,267	06/20/2036.	1.A
38374U AR 2	Government Natl Mtg Assn REMIC Ser 200	..	03/01/2021.	Paydown		1,863,670	1,863,670	1,859,593	1,859,341	0	4,329	0	4,329	0	1,863,670	0	0	0	13,705	03/20/2039.	1.A
38374U WN 7	Government Natl Mtg Assn REMIC Ser 200	..	03/01/2021.	Paydown		255,521	255,521	253,236	254,004	0	1,517	0	1,517	0	255,521	0	0	0	2,093	06/20/2039.	1.A
38374X TY 1	Government National Mortgage A REMIC Se	..	03/01/2021.	Paydown		148,861	148,861	148,396	148,477	0	384	0	384	0	148,861	0	0	0	1,040	04/20/2039.	1.A
38375D Z7 6	Government Natl Mtg Assn REMIC Ser 200	..	03/01/2021.	Paydown		1,649,221	1,649,221	1,626,029	1,642,023	0	7,199	0	7,199	0	1,649,221	0	0	0	10,881	07/16/2039.	1.A
38376J DQ 4	Government Natl Mtg Assn REMIC Ser 200	..	03/01/2021.	Paydown		253,480	253,480	245,440	251,779	0	1,701	0	1,701	0	253,480	0	0	0	1,682	09/16/2024.	1.A
38381V BT 6	GOVERNMENT NATIONAL MORTGAGE SERIES 2019	..	03/16/2021.	Paydown		1,030,851	1,030,851	1,030,367	1,030,502	0	349	0	349	0	1,030,851	0	0	0	863	04/16/2049.	1.A
0599999.	Total - Bonds - U.S. Government					6,539,371	6,539,371	6,551,864	6,562,431	0	(23,059)	0	(23,059)	0	6,539,371	0	0	0	41,944	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
31283G 3V 7	6	..	03/01/2021.	Paydown		894	894	910	898	0	(4)	0	(4)	0	894	0	0	0	11	04/01/2026.	1.A
3128M7 T9 7	FREDDIE MAC G05676 4.000% 11/01/39	..	03/01/2021.	Paydown		894,050	894,050	934,841	932,014	0	(37,964)	0	(37,964)	0	894,050	0	0	0	5,956	11/01/2039.	1.A
3128M8 FH 2	FREDDIE MAC G06168 3.500% 11/01/40	..	03/01/2021.	Paydown		1,421,714	1,421,714	1,386,393	1,388,278	0	33,435	0	33,435	0	1,421,714	0	0	0	8,196	11/01/2040.	1.A
3128M9 CN 0	FREDDIE MAC G06977 3.000% 04/01/42	..	03/01/2021.	Paydown		818,924	818,924	836,199	835,256	0	(16,332)	0	(16,332)	0	818,924	0	0	0	3,569	04/01/2042.	1.A
3128MJ VM 9	3.0	..	03/01/2021.	Paydown		58,649	58,649	60,033	59,966	0	(1,317)	0	(1,317)	0	58,649	0	0	0	286	12/01/2044.	1.A
3128S2 RN 3	FREDDIE MAC T61393 3.000% 10/01/42	..	03/01/2021.	Paydown		542,100	542,100	556,923	553,187	0	(11,087)	0	(11,087)	0	542,100	0	0	0	3,995	10/01/2042.	1.A
3128S2 SG 7	FREDDIE MAC T61419 3.000% 11/01/42	..	03/01/2021.	Paydown		1,377,145	1,377,145	1,414,801	1,413,224	0	(36,079)	0	(36,079)	0	1,377,145	0	0	0	10,189	11/01/2042.	1.A
3128S2 SH 5	FREDDIE MAC T61420 3.000% 11/01/42	..	03/01/2021.	Paydown		192,382	192,382	197,642	197,418	0	(5,037)	0	(5,037)	0	192,382	0	0	0	956	11/01/2042.	1.A
31292S A3 4	FREDDIE MAC C09026 2.500% 01/01/43	..	03/01/2021.	Paydown		457,614	457,614	453,323	453,540	0	4,073	0	4,073	0	457,614	0	0	0	1,842	01/01/2043.	1.A
312931 A6 5	FREDDIE MAC A84529 4.500% 02/01/39	..	03/01/2021.	Paydown		73,101	73,101	71,273	71,437	0	1,664	0	1,664	0	73,101	0	0	0	319	02/01/2039.	1.A
312933 A7 9	FREDDIE MAC A86330 4.500% 05/01/39	..	03/01/2021.	Paydown		175,670	175,670	171,279	171,542	0	4,128	0	4,128	0	175,670	0	0	0	1,569	05/01/2039.	1.A
3132GR HF 1	FREDDIE MAC Q06230 3.500% 02/01/42	..	03/01/2021.	Paydown		381,303	381,303	395,423	394,730	0	(13,427)	0	(13,427)	0	381,303	0	0	0	2,352	02/01/2042.	1.A
3132GS TW 9	FREDDIE MAC Q07465 3.500% 04/01/42	..	03/01/2021.	Paydown		925,011	925,011	954,785	953,133	0	(28,122)	0	(28,122)	0	925,011	0	0	0	4,821	04/01/2042.	1.A
3132J6 GQ 1	2.5	..	03/01/2021.	Paydown		632,067	632,067	617,450	618,116	0	13,950	0	13,950	0	632,067	0	0	0	2,512	01/01/2043.	1.A
3136AC 7M 7	FANNIEMAE-ACES SERIES 2013M6 CLASS (CMBS	..	03/01/2021.	Paydown		146,741	146,741	149,737	149,095	0	(2,354)	0	(2,354)	0	146,741	0	0	0	858	02/25/2043.	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3136AX NU 5	FANNIE MAE SERIES 201757 CLASS FA 0.51	..	03/25/2021.	Paydown		405,169	405,169	403,143	403,440	0	1,729	0	1,729	0	405,169	0	0	0	362	08/25/2057.	1.A
3136B3 4D 9	FANNIE MAE SERIES 20199 CLASS GF 0.569	..	03/25/2021.	Paydown		1,144,165	1,144,165	1,142,466	1,143,140	0	1,025	0	1,025	0	1,144,165	0	0	0	978	03/25/2049.	1.A
3136B3 N2 2	FANNIE MAE SERIES 201910 CLASS F 0.569	..	03/25/2021.	Paydown		1,390,921	1,390,921	1,388,965	1,389,636	0	1,285	0	1,285	0	1,390,921	0	0	0	1,044	03/25/2049.	1.A
3136B4 VX 3	Fannie mae SERIES 201926 CLASS FM 0.56	..	03/25/2021.	Paydown		529,065	529,065	528,403	528,626	0	439	0	439	0	529,065	0	0	0	486	06/25/2049.	1.A
3137A2 UN 9	Federal Home Ln Mtg Corp REMIC Ser 375	..	03/01/2021.	Paydown		506,473	506,473	480,200	499,670	0	6,804	0	6,804	0	506,473	0	0	0	3,346	11/15/2040.	1.A
3137AM M6 1	Federal Home Ln Mtg Corp REMIC Ser 402	..	03/01/2021.	Paydown		1,510,714	1,510,714	1,519,211	1,511,055	0	(342)	0	(342)	0	1,510,714	0	0	0	9,683	02/15/2042.	1.A
3137FL LV 4	FREDDIE MAC SERIES 4869 CLASS NB 4.500	..	03/01/2021.	Paydown		1,769,364	1,769,364	1,869,443	1,824,827	0	(55,464)	0	(55,464)	0	1,769,364	0	0	0	12,575	01/15/2049.	1.A
3137FL YN 8	FREDDIE MAC SERIES KF61 CLASS A 0.649%	..	03/25/2021.	Paydown		2,035	2,035	2,035	2,035	0	0	0	0	0	2,035	0	0	0	2	03/25/2029.	1.A
31384U WS 9	Federal Natl Mtg Assn Pool 534457 6.50.	..	03/01/2021.	Paydown		14,229	14,229	14,263	14,205	0	25	0	25	0	14,229	0	0	0	154	10/01/2028.	1.A
3138EK RA 5	Fannie Mae AL3180 3.000% 01/01/43	..	03/01/2021.	Paydown		279,290	279,290	275,144	275,398	0	3,893	0	3,893	0	279,290	0	0	0	1,253	01/01/2043.	1.A
3138EP QJ 6	FNMA AL 6756 3.901% 03/01/45	..	03/01/2021.	Paydown		51,809	51,809	56,472	55,692	0	(3,883)	0	(3,883)	0	51,809	0	0	0	353	03/01/2045.	1.A
3138L6 4X 3	Fannie Mae AM6237 4.150% 07/01/44	..	03/01/2021.	Paydown		37,114	37,114	38,732	38,431	0	(1,317)	0	(1,317)	0	37,114	0	0	0	272	07/01/2044.	1.A
3138L6 5P 9	Fannie Mae 4.130% 07/01/44	..	03/01/2021.	Paydown		28,578	28,578	31,776	31,221	0	(2,642)	0	(2,642)	0	28,578	0	0	0	197	07/01/2044.	1.A
3138L7 AD 8	Fannie Mae 3.750% 08/01/34	..	03/01/2021.	Paydown		39,807	39,807	40,330	40,153	0	(346)	0	(346)	0	39,807	0	0	0	263	08/01/2034.	1.A
3138L7 W2 8	Fannie Mae 4.090% 11/01/39	..	03/01/2021.	Paydown		18,365	18,365	19,998	19,655	0	(1,290)	0	(1,290)	0	18,365	0	0	0	132	11/01/2039.	1.A
3138L8 W8 3	FNMA 3.410% 01/01/32	..	03/01/2021.	Paydown		20,106	20,106	20,999	20,696	0	(589)	0	(589)	0	20,106	0	0	0	122	01/01/2032.	1.A
3138LH 5J 9	Fannie mae AN5348 3.700% 04/01/47	..	03/01/2021.	Paydown		43,585	43,585	43,912	43,878	0	(293)	0	(293)	0	43,585	0	0	0	287	04/01/2047.	1.A
3138LK UP 0	Fannie mae AN6889 3.390% 12/01/45	..	03/01/2021.	Paydown		17,569	17,569	16,895	16,946	0	623	0	623	0	17,569	0	0	0	104	12/01/2045.	1.A
3138M0 BE 9	Fannie Mae AO8136 3.000% 08/01/42	..	03/01/2021.	Paydown		702,462	702,462	720,572	719,802	0	(17,340)	0	(17,340)	0	702,462	0	0	0	4,003	08/01/2042.	1.A
3138NY W3 5	Fannie Mae AR2465 2.500% 01/01/43	..	03/01/2021.	Paydown		800,113	800,113	808,614	808,139	0	(8,026)	0	(8,026)	0	800,113	0	0	0	2,867	01/01/2043.	1.A
3138W1 F4 4	Fannie Mae AR3786 3.000% 02/01/43	..	03/01/2021.	Paydown		94,594	94,594	92,761	92,857	0	1,737	0	1,737	0	94,594	0	0	0	415	02/01/2043.	1.A
3138Y1 6W 0	Fannie mae pool 4.500% 10/01/44	..	03/01/2021.	Paydown		57,265	57,265	62,464	62,114	0	(4,849)	0	(4,849)	0	57,265	0	0	0	346	10/01/2044.	1.A
31392G DB 8	Federal Natl Mtg Assn REMIC Ser 2002-8	..	03/01/2021.	Paydown		33,537	33,537	34,365	34,052	0	(515)	0	(515)	0	33,537	0	0	0	340	12/25/2032.	1.A
31392U RR 7	Federal Home Ln Mtg Corp REMIC Ser 250	..	03/01/2021.	Paydown		62,957	62,957	64,196	63,699	0	(742)	0	(742)	0	62,957	0	0	0	720	09/15/2032.	1.A
31393C PX 5	Federal Natl Mtg Assn REMIC Ser 2003-5	..	03/01/2021.	Paydown		136,388	136,388	136,814	136,244	0	144	0	144	0	136,388	0	0	0	1,162	06/25/2033.	1.A
31394B 5Q 3	Federal Natl Mtg Assn REMIC Ser 2005-7	..	03/01/2021.	Paydown		427,916	427,916	419,838	422,945	0	4,971	0	4,971	0	427,916	0	0	0	4,415	02/25/2035.	1.A
31394D YS 3	Federal Natl Mtg Assn REMIC Ser 2005-5	..	03/01/2021.	Paydown		985,025	985,025	985,178	982,765	0	2,259	0	2,259	0	985,025	0	0	0	9,421	05/25/2035.	1.A
31394L JD 5	Federal Home Ln Mtg Corp SERIES 2691 CLA	..	03/01/2021.	Paydown		173,020	173,020	172,301	172,277	0	742	0	742	0	173,020	0	0	0	997	10/15/2033.	1.A
31394R LB 3	Federal Home Ln Mtg Corp REMIC Ser 275	..	03/01/2021.	Paydown		258,287	258,287	255,959	256,836	0	1,451	0	1,451	0	258,287	0	0	0	2,066	02/15/2034.	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31395B DF 7	Federal Natl Mtg Assn REMIC Ser 2006-9	..	03/01/2021.	Paydown		118,523	118,523	113,449	114,608	0	3,915	0	3,915	0	118,523	0	0	0	941	03/25/2036.	1.A
31395D BL 2	Federal Natl Mtg Assn REMIC Ser 2006-4	..	03/01/2021.	Paydown		120,072	120,072	118,084	118,966	0	1,106	0	1,106	0	120,072	0	0	0	1,226	05/25/2036.	1.A
31395D SY 6	Federal Natl Mtg Assn REMIC Ser 2006-3	..	03/01/2021.	Paydown		62,024	62,024	61,065	61,280	0	744	0	744	0	62,024	0	0	0	474	05/25/2036.	1.A
31395E UL 9	Federal Home Ln Mtg Corp REMIC Ser 284	..	03/01/2021.	Paydown		118,484	118,484	120,273	119,931	0	(1,447)	0	(1,447)	0	118,484	0	0	0	983	08/15/2034.	1.A
31395J ZL 3	Federal Home Ln Mtg Corp REMIC Ser 289	..	03/01/2021.	Paydown		220,150	220,150	223,177	221,034	0	(884)	0	(884)	0	220,150	0	0	0	1,802	11/15/2034.	1.A
31395N Y2 7	Federal Natl Mtg Assn REMIC Ser 2006-5	..	03/01/2021.	Paydown		37,082	37,082	38,125	37,808	0	(725)	0	(725)	0	37,082	0	0	0	578	07/25/2036.	1.A
31395P WU 2	Federal Home Ln Mtg Corp REMIC Ser 295	..	03/01/2021.	Paydown		263,908	263,908	263,949	263,582	0	326	0	326	0	263,908	0	0	0	2,047	03/15/2035.	1.A
31395V GT 0	Federal Home Ln Mtg Corp REMIC Ser 298	..	03/01/2021.	Paydown		305,662	305,662	306,999	305,529	0	133	0	133	0	305,662	0	0	0	2,237	06/15/2035.	1.A
31395W MR 5	Federal Home Ln Mtg Corp REMIC Ser 300	..	03/01/2021.	Paydown		274,328	274,328	278,100	275,578	0	(1,250)	0	(1,250)	0	274,328	0	0	0	2,020	07/15/2035.	1.A
31395X N4 3	Federal Home Ln Mtg Corp REMIC Ser 301	..	03/01/2021.	Paydown		197,990	197,990	195,948	197,037	0	952	0	952	0	197,990	0	0	0	1,479	08/15/2035.	1.A
31396F G4 9	Federal Home Ln Mtg Corp REMIC Ser 306	..	03/01/2021.	Paydown		279,496	279,496	268,127	268,153	0	11,343	0	11,343	0	279,496	0	0	0	2,243	11/15/2035.	1.A
31396J 2V 6	Federal Home Ln Mtg Corp REMIC Ser 312	..	03/01/2021.	Paydown		95,760	95,760	94,352	94,929	0	831	0	831	0	95,760	0	0	0	814	03/15/2036.	1.A
31396K FU 1	Federal Natl Mtg Assn REMIC Ser 2006-7	..	03/01/2021.	Paydown		120,250	120,250	122,566	120,729	0	(480)	0	(480)	0	120,250	0	0	0	1,308	08/25/2036.	1.A
31396K G4 8	Federal Natl Mtg Assn REMIC Ser 2006-8	..	03/01/2021.	Paydown		80,585	80,585	81,105	80,673	0	(87)	0	(87)	0	80,585	0	0	0	1,070	09/25/2036.	1.A
31396K L3 4	Federal Natl Mtg Assn REMIC Ser 2006-8	..	03/01/2021.	Paydown		35,295	35,295	36,089	35,732	0	(437)	0	(437)	0	35,295	0	0	0	381	09/25/2036.	1.A
31396L CS 7	Federal Natl Mtg Assn REMIC Ser 2006-9	..	03/01/2021.	Paydown		2,699	2,699	2,736	2,724	0	(25)	0	(25)	0	2,699	0	0	0	29	10/25/2046.	1.A
31396P K7 5	Federal Natl Mtg Assn REMIC Ser 2007-1	..	03/01/2021.	Paydown		63,095	63,095	62,858	62,837	0	258	0	258	0	63,095	0	0	0	1,003	08/25/2036.	1.A
31396Q Q9 3	Federal Natl Mtg Assn REMIC Ser 2009-6	..	03/01/2021.	Paydown		226,225	226,225	213,217	220,153	0	6,072	0	6,072	0	226,225	0	0	0	1,503	09/25/2029.	1.A
31396T SL 8	Federal Home Ln Mtg Corp REMIC Ser 317	..	03/01/2021.	Paydown		44,289	44,289	44,164	44,170	0	118	0	118	0	44,289	0	0	0	332	06/15/2036.	1.A
31396T UC 5	Federal Home Ln Mtg Corp REMIC Ser 317	..	03/01/2021.	Paydown		357,347	357,347	358,743	357,299	0	48	0	48	0	357,347	0	0	0	4,055	06/15/2036.	1.A
31396V X9 4	Federal Natl Mtg Assn REMIC Ser 2007-3	..	03/01/2021.	Paydown		14,898	14,898	13,990	14,499	0	399	0	399	0	14,898	0	0	0	192	05/25/2037.	1.A
31396W UB 0	Federal Natl Mtg Assn REMIC Ser 2007-6	..	03/01/2021.	Paydown		35,774	35,774	33,553	34,772	0	1,002	0	1,002	0	35,774	0	0	0	288	07/25/2037.	1.A
31396X HW 7	Federal Natl Mtg Assn REMIC Ser 2007-7	..	03/01/2021.	Paydown		45,585	45,585	44,623	45,083	0	502	0	502	0	45,585	0	0	0	417	08/25/2037.	1.A
31397A 6C 2	Federal Home Ln Mtg Corp REMIC Ser 3209	..	03/01/2021.	Paydown		103,331	103,331	99,661	101,526	0	1,805	0	1,805	0	103,331	0	0	0	738	08/15/2036.	1.A
31397H ZK 7	Federal Home Ln Mtg Corp REMIC Ser 332	..	03/01/2021.	Paydown		715,576	715,576	717,254	715,329	0	247	0	247	0	715,576	0	0	0	6,829	06/15/2037.	1.A
31397L C8 0	Federal Natl Mtg Assn REMIC Ser 2008-5	..	03/01/2021.	Paydown		89,749	89,749	85,031	87,228	0	2,521	0	2,521	0	89,749	0	0	0	601	03/25/2038.	1.A
31397P V3 1	Federal Home Ln Mtg Corp REMIC Ser 340	..	03/01/2021.	Paydown		446,768	446,768	444,812	444,691	0	2,077	0	2,077	0	446,768	0	0	0	3,633	01/15/2038.	1.A
31397Q W5 3	Federal Natl Mtg Assn REMIC Ser 2010-1	..	03/01/2021.	Paydown		907,596	907,596	901,924	904,143	0	3,453	0	3,453	0	907,596	0	0	0	5,912	01/25/2031.	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31397R ZH 2	Federal Home Ln Mtg Corp REMIC Ser 344	..	03/01/2021.	Paydown		215,214	215,214	205,798	210,459	0	4,755	0	4,755	0	215,214	0	0	0	1,564	04/15/2038.	1.A
31398F 5C 1	Federal Home Ln Mtg Corp REMIC Ser 200	..	03/01/2021.	Paydown		605,957	605,957	577,174	595,425	0	10,532	0	10,532	0	605,957	0	0	0	6,547	10/25/2039.	1.A
31398K KJ 8	Federal Home Ln Mtg Corp REMIC Ser 3591	..	03/01/2021.	Paydown		173,834	173,834	170,357	172,947	0	887	0	887	0	173,834	0	0	0	1,192	10/15/2024.	1.A
31398K ZC 7	Federal Home Ln Mtg Corp REMIC Ser 359	..	03/01/2021.	Paydown		461,214	461,214	446,441	455,710	0	5,504	0	5,504	0	461,214	0	0	0	2,067	10/15/2037.	1.A
31398S MR 1	Federal Natl Mtg Assn REMIC Ser 2010-13	..	03/25/2021.	Paydown		0	0	78,718	73,002	0	(73,002)	0	(73,002)	0	0	0	0	0	3,742	12/25/2040.	1.A
31398W 5J 9	Federal Home Ln Mtg Corp REMIC Ser 362	..	03/01/2021.	Paydown		238,848	238,848	240,341	239,233	0	(385)	0	(385)	0	238,848	0	0	0	1,955	01/15/2040.	1.A
31398W V4 3	Federal Home Ln Mtg Corp REMIC Ser 365	..	03/01/2021.	Paydown		1,558,845	1,558,845	1,616,571	1,562,122	0	(3,277)	0	(3,277)	0	1,558,845	0	0	0	12,680	10/15/2029.	1.A
31405F D4 1	Federal Natl Mtg Assn Pool 787723 6.50.	..	03/01/2021.	Paydown		28,168	28,168	29,356	29,152	0	(984)	0	(984)	0	28,168	0	0	0	431	01/01/2033.	1.A
31407B TX 7	Federal Natl Mtg Assn Pool 825966 5.00.	..	03/01/2021.	Paydown		26,570	26,570	24,911	25,126	0	1,443	0	1,443	0	26,570	0	0	0	145	07/01/2035.	1.A
31412P CF 6	Federal Natl Mtg Assn 930770 4.500% 0	..	03/01/2021.	Paydown		72,880	72,880	71,491	71,734	0	1,146	0	1,146	0	72,880	0	0	0	512	03/01/2029.	1.A
31417D ZZ 9	Fannie Mae AB7059 2.500% 11/01/42....	..	03/01/2021.	Paydown		1,001,253	1,001,253	1,025,658	1,023,883	0	(22,630)	0	(22,630)	0	1,001,253	0	0	0	3,805	11/01/2042.	1.A
31417E WF 4	Fannie Mae AB7845 3.000% 02/01/43....	..	03/01/2021.	Paydown		341,448	341,448	333,818	334,320	0	7,128	0	7,128	0	341,448	0	0	0	1,671	02/01/2043.	1.A
31417K LX 3	Fannie Mae AC1241 5.000% 07/01/39....	..	03/01/2021.	Paydown		135,117	135,117	137,988	137,815	0	(2,698)	0	(2,698)	0	135,117	0	0	0	981	07/01/2039.	1.A
31418A DV 7	Fannie Mae MA1015 3.000% 03/01/42....	..	03/01/2021.	Paydown		347,753	347,753	347,046	347,046	0	706	0	706	0	347,753	0	0	0	1,430	03/01/2042.	1.A
31418A N6 1	Federal Natl Mtg Assn MA1312 2.500% 1	..	03/01/2021.	Paydown		2,585,806	2,585,806	2,613,280	2,611,900	0	(26,094)	0	(26,094)	0	2,585,806	0	0	0	10,015	12/01/2042.	1.A
31419B 7B 5	Fannie Mae AE1789 4.000% 10/01/40....	..	03/01/2021.	Paydown		561,681	561,681	568,878	568,475	0	(6,794)	0	(6,794)	0	561,681	0	0	0	3,698	10/01/2040.	1.A
31419C 2B 8	Fannie Mae AE2569 3.500% 09/01/40....	..	03/01/2021.	Paydown		202,188	202,188	191,589	192,136	0	10,052	0	10,052	0	202,188	0	0	0	1,523	09/01/2040.	1.A
35563C AJ 7	Freddie Mac Military Housing SERIES 2015	..	03/25/2021.	Paydown		6,481	6,481	7,084	7,064	0	(583)	0	(583)	0	6,481	0	0	0	47	10/25/2052.	1.B
35563C AS 7	Freddie Mac Military Housing SERIES 2015	..	03/25/2021.	Paydown		48,933	48,933	54,553	54,362	0	(5,429)	0	(5,429)	0	48,933	0	0	0	386	11/25/2052.	1.B
69848A AA 6	PANHANDLE TX ECON DEV CORP LEA 3.985%	..	01/15/2021.	Redemption 100.0000		28,547	28,547	28,547	28,547	0	0	0	0	0	28,547	0	0	0	569	07/15/2048.	1.E FE
911760 JT 4	US Dept Veterans Affairs Vendee Mtg Tr 1	..	03/01/2021.	Paydown		3,369	3,369	3,368	3,366	0	3	0	3	0	3,369	0	0	0	37	04/15/2026.	1.A
92261U AC 8	C	..	03/01/2021.	Paydown		0	0	22,863	16,346	0	(16,346)	0	(16,346)	0	0	0	0	0	472	01/15/2037.	1.A
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.					33,663,934	33,663,934	33,986,265	33,912,461	0	(248,533)	0	(248,533)	0	33,663,934	0	0	0	206,400	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00111@ AA 2	AES Hawaii Inc 6.870% 06/30/22	..	03/31/2021.	Redemption 100.0000		222,000	222,000	222,000	222,000	0	0	0	0	0	222,000	0	0	0	3,813	06/30/2022.	5.C
00176@ AA 4	AMF Florence 3.210% 12/31/35	..	03/31/2021.	Redemption 100.0000		17,852	17,852	17,852	17,852	0	0	0	0	0	17,852	0	0	0	143	12/31/2035.	2.C PL
00800* AD 4	ADV CAP GROW NJ 0.000% 03/01/28....	..	03/01/2021.	Redemption 100.0000		523,066	523,066	405,357	424,817	0	4,257	0	4,257	0	429,074	0	93,992	93,992	0	03/01/2028.	1.F FE
01166V AA 7	ALASKA AIRLINES 2020 TR 4.800% 08/15/2	..	02/15/2021.	Redemption 100.0000		48,993	48,993	49,404	49,386	0	(17)	0	(17)	0	49,369	0	(377)	(377)	1,457	08/15/2027.	1.G FE
01185* AA 3	ALASKA VENTURES 4.670% 06/30/33...	..	03/31/2021.	Redemption 100.0000		81,661	81,661	81,661	81,661	0	0	0	0	0	81,661	0	0	0	953	06/30/2033.	2.C PL
023761 AA 7	AMER AIRLINE 17-1 AA PTT 3.650% 08/15/	..	02/15/2021.	Redemption 100.0000		47,500	47,500	47,797	47,720	0	(3)	0	(3)	0	47,717	0	(217)	(217)	867	02/15/2029.	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
02378W AA 7	AMER AIRLINE 17-1B PTT 4.950% 08/15/26		02/15/2021	Redemption 100.0000		67,875	67,875	67,875	67,875	0	0	0	0	0	67,875	0	0	0	1,680	02/15/2025	3.B FE
02660T EQ 2	AMERICAN HOME MORTGAGE INVESTM SERIES 20		03/01/2021	Paydown		89,106	89,106	86,837	87,280	0	1,826	0	1,826	0	89,106	0	0	0	237	09/25/2045	1.D FM
04004# AA 2	Center Operating Company AKA Dallas Aren		03/31/2021	Redemption 100.0000		158,608	158,608	158,608	158,608	0	0	0	0	0	158,608	0	0	0	3,251	09/30/2023	2.C FE
05367A AD 5	AVIATION CAPITAL GROUP 6.750% 04/06/21		02/03/2021	Call 101.0831		2,021,662	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	65,537	04/06/2021	2.C FE
05577@ AG 5	BNSF RAILWAY Series A Note AR-34 6.550		02/26/2021	Redemption 100.0000		786,609	786,609	786,609	786,609	0	0	0	0	0	786,609	0	0	0	28,972	02/26/2021	1.D FE
05577@ AH 3	BNSF RAILWAY Series B Note BR-34 6.550		02/26/2021	Redemption 100.0000		757,177	757,177	757,177	757,177	0	0	0	0	0	757,177	0	0	0	27,773	02/26/2021	1.D FE
05577@ AJ 9	BNSF RAILWAY Series C Note CR-34 6.550		02/26/2021	Redemption 100.0000		235,743	235,743	235,743	235,743	0	0	0	0	0	235,743	0	0	0	2,481	02/26/2021	1.D FE
05577@ AK 6	BNSF RAILWAY Series D Note DR-34 6.550		02/26/2021	Redemption 100.0000		236,478	236,478	236,478	236,478	0	0	0	0	0	236,478	0	0	0	8,680	02/26/2021	1.D FE
05577@ AM 2	BNSF RAILWAY Series E Note ER-34 6.550		02/26/2021	Redemption 100.0000		95,936	95,936	95,936	95,936	0	0	0	0	0	95,936	0	0	0	1,252	02/26/2021	1.D FE
05590# AA 9	BP HOUSTON HQ 2017 CTL Pass Through Trus		03/15/2021	Redemption 100.0000		11,783	11,783	11,783	11,783	0	0	0	0	0	11,783	0	0	0	70	11/15/2032	1.C
08861@ AA 7	Walgreen Company 6.043% 08/15/31		03/15/2021	Redemption 100.0000		34,425	34,425	34,425	34,425	0	0	0	0	0	34,425	0	0	0	348	08/15/2031	2.C Z
11043X AA 1	BRITISH AIR 19-1 AA PTT 3.300% 12/15/3		03/15/2021	Redemption 100.0000		17,452	17,452	18,206	18,124	0	(17)	0	(17)	0	18,107	0	(654)	(654)	144	12/15/2032	1.F FE
12527E AD 0	CFCRE COMMERCIAL MORTGAGE TRUS SERIES 20		01/15/2021	Call 100.0000		360,643	360,643	365,644	364,365	0	(1)	0	(1)	0	364,364	0	(3,721)	(3,721)	1,491	04/15/2044	1.D FM
126408 GV 9	CSX Corp 4.250% 06/01/21		03/01/2021	Call 100.0000		2,000,000	2,000,000	2,078,240	2,001,677	0	(1,677)	0	(1,677)	0	2,000,000	0	0	0	21,250	06/01/2021	2.A FE
12647P AA 6	CREDIT SUISSE MORTGAGE TRUST SERIES 2013		03/01/2021	Paydown		582,636	582,636	583,819	583,519	0	(883)	0	(883)	0	582,636	0	0	0	2,902	08/25/2043	1.D FM
12649R BF 8	Credit Suisse Mortgage Trust Series 2015.		03/01/2021	Paydown		93,456	93,456	95,092	94,267	0	(810)	0	(810)	0	93,456	0	0	0	494	02/25/2045	1.D FM
12718@ AA 4	Costco Bayonne CTL 2019-16 3.330% 03/3		03/15/2021	Redemption 100.0000		1,554	1,554	1,554	1,554	0	0	0	0	0	1,554	0	0	0	13	03/31/2044	1.C
12718@ AA 4	Costco Bayonne CTL 2019-16 3.330% 03/3		02/15/2021	Redemption 100.0000		3,095	3,095	3,095	3,095	0	0	0	0	0	3,095	0	0	0	13	03/31/2044	1.G Z
14155# AA 8	Cardinals Ballpark LLC 5.770% 09/30/27.		03/30/2021	Redemption 100.0000		217,057	217,057	217,057	217,057	0	0	0	0	0	217,057	0	0	0	6,262	09/30/2027	2.C Z
17315C AM 9	CITIGROUP MTG LOAN TRUST INC REMIC 2009-		03/01/2021	Paydown		75,451	75,451	73,895	74,783	0	668	0	668	0	75,451	0	0	0	299	02/10/2051	1.D FM
18055# AL 6	CLARION LION PRO Series K No. RK-2 3.9		02/14/2021	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	99,847	02/14/2021	1.G
20605P AL 5	CONCHO RESOURCES INC 4.850% 08/15/48		02/08/2021	Tax Free Exchange		1,147,751	984,000	1,151,270	1,148,106	0	(355)	0	(355)	0	1,147,751	0	0	0	984	08/15/2048	1.F FE
22944@ AA 9	Fusco Park Street Series 2008 A-1 6.46...		03/15/2021	Redemption 100.0000		259,656	259,656	259,656	259,656	0	0	0	0	0	259,656	0	0	0	2,775	07/15/2026	1.G Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
22959# AA 9	CSOLAR IV SOUTH No. R-16 5.371% 09/30/		03/31/2021.	Redemption 100.0000		28,161	28,161	28,161	28,161	0	0	0	0	0	28,161	0	0	0	378	09/30/2038.	2.B PL
233046 AF 8	DB Master Finance LLC SERIES 20171A CLAS		02/20/2021.	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	76	11/20/2047.	2.B FE
26884L AB 5	EQT CORP 4.875% 11/15/21		02/01/2021.	Call 103.4107		4,136,427	4,000,000	4,157,280	4,020,130	0	(1,957)	0	(1,957)	0	4,018,173	0	(18,173)	(18,173)	177,593	11/15/2021.	3.C FE
285512 AC 3	Electronic Arts Inc 3.700% 03/01/21		02/01/2021.	Call 100.0000		5,000,000	5,000,000	4,992,500	4,999,737	0	138	0	138	0	4,999,875	0	125	125	77,083	03/01/2021.	2.A FE
337930 AC 5	FLAGSTAR BANCORP INC 6.125% 07/15/21		01/22/2021.	Call 102.6500		3,079,500	3,000,000	2,999,970	3,000,000	0	0	0	0	0	3,000,000	0	0	0	174,948	07/15/2021.	2.A FE
345397 VR 1	Ford Mtr Cr Co 5.750% 02/01/21		02/01/2021.	Maturity		1,500,000	1,500,000	1,505,625	1,500,061	0	(61)	0	(61)	0	1,500,000	0	0	0	43,125	02/01/2021.	3.B FE
375558 AQ 6	Gilead Sciences Inc 4.500% 04/01/21		01/01/2021.	Various		3,000,000	3,000,000	2,968,970	2,999,055	0	0	0	0	0	2,999,055	0	945	945	33,750	04/01/2021.	2.A FE
38081E AA 9	Golden Bear SERIES 20161A CLASS A 3.75		03/22/2021.	Paydown		252,917	252,917	252,917	252,917	0	0	0	0	0	252,917	0	0	0	4,742	09/20/2047.	1.A FE
38217T AB 1	Goodgreen Trust SERIES 20201A CLASS B		03/15/2021.	Paydown		15,390	15,390	15,382	15,382	0	7	0	7	0	15,390	0	0	0	77	04/15/2055.	1.C FE
38217V AA 8	Goodgreen Trust SERIES 20171A CLASS A		03/15/2021.	Paydown		75,175	75,175	75,220	75,220	0	(45)	0	(45)	0	75,175	0	0	0	473	10/15/2052.	1.A FE
40417Q AC 9	HERO Funding Trust SERIES 20164A CLASS A		03/20/2021.	Paydown		154,873	154,873	158,703	158,598	0	(3,725)	0	(3,725)	0	154,873	0	0	0	1,076	09/20/2047.	1.A FE
42217K BA 3	HEALTH CARE REIT INC 3.750% 03/15/23		03/26/2021.	Stifel, Nicolaus and Co.		2,647,775	2,500,000	2,490,775	2,497,805	0	232	0	232	0	2,498,038	0	149,737	149,737	50,781	03/15/2023.	2.A FE
42770L AA 1	Hero Funding Trust SERIES 20151A CLASS A		03/20/2021.	Paydown		73,882	73,882	73,849	73,855	0	27	0	27	0	73,882	0	0	0	479	09/20/2040.	1.A FE
42770V AA 9	Hero Funding Trust SERIES 20161A CLASS A		03/20/2021.	Paydown		108,016	108,016	108,006	108,007	0	9	0	9	0	108,016	0	0	0	723	09/20/2041.	1.A FE
42770W AA 7	HERO Funding Trust SERIES 20162A CLASS A		03/20/2021.	Paydown		125,717	125,717	125,675	125,677	0	40	0	40	0	125,717	0	0	0	760	09/20/2041.	1.A FE
42770X AC 1	Hero Funding Trust SERIES 20163A CLASS A		03/22/2021.	Paydown		40,715	40,715	41,733	41,696	0	(980)	0	(980)	0	40,715	0	0	0	259	09/20/2042.	1.A FE
42771L AC 6	HERO Funding Trust SERIES 20172A CLASS A		03/20/2021.	Paydown		56,172	56,172	57,569	57,536	0	(1,364)	0	(1,364)	0	56,172	0	0	0	370	09/20/2048.	1.A FE
42771T AA 3	Hero Funding Trust SERIES 20153A CLASS A		03/20/2021.	Paydown		45,795	45,795	45,792	45,792	0	3	0	3	0	45,795	0	0	0	305	09/20/2041.	1.A FE
43722* AA 5	Home Depot SWCTL 3.370% 10/15/40		03/15/2021.	Redemption 100.0000		4,219	4,219	4,219	4,219	0	0	0	0	0	4,219	0	0	0	24	10/15/2040.	1.F
460690 BH 2	Interpublic Group Co 4.000% 03/15/22		03/19/2021.	Goldman Sachs & Company		1,034,870	1,000,000	997,030	999,581	0	75	0	75	0	999,656	0	35,214	35,214	20,778	03/15/2022.	2.B FE
46640M AA 8	JP MORGAN MORTGAGE TRUST SERIES 20133 CL		03/01/2021.	Paydown		152,490	152,490	152,132	152,153	0	337	0	337	0	152,490	0	0	0	819	07/25/2043.	1.D FM
489170 AC 4	KENNAMETAL INC 3.875% 02/15/22		03/12/2021.	Various		7,740,975	7,500,000	7,637,350	7,518,437	0	(3,092)	0	(3,092)	0	7,515,345	0	(15,345)	(15,345)	408,084	02/15/2022.	2.C FE
50180L AD 2	Lehman UBS Comm Mtg Trust REMIC Ser 20		03/11/2021.	Paydown		37,822	37,822	37,166	37,346	0	476	0	476	0	37,822	0	0	0	396	04/15/2041.	1.D FM
50540R AS 1	Laboratory Corp of Am Holdings 4.700%		03/24/2021.	Janney Montgomery		579,130	500,000	640,655	639,880	0	(936)	0	(936)	0	638,944	0	(59,814)	(59,814)	15,340	02/01/2045.	2.B FE
513075 BL 4	LAMAR MEDIA CORP 5.750% 02/01/26		02/03/2021.	Call 102.8750		514,375	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	28,910	02/01/2026.	4.A FE

SCHEDULE D - PART 4

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

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
52736R BG 6	Levi Strauss & Co 5.000% 05/01/25		03/04/2021	Call 102.5000		1,244,350	1,214,000	1,195,879	1,206,017	0	283	0	283	0	1,206,301	0	7,699	7,699	51,089	05/01/2025	3.B FE
56585A AD 4	MARATHON PETROLEUM CORP 5.125% 03/01/2		03/01/2021	Maturity		3,000,000	3,000,000	3,202,680	3,004,170	0	(4,170)	0	(4,170)	0	3,000,000	0	0	0	76,875	03/01/2021	2.B FE
56602# AA 8	Marriott International Aka Marbeth Lease		03/17/2021	Redemption 100.0000		212,837	212,837	212,837	212,837	0	0	0	0	0	212,837	0	0	0	3,038	11/17/2022	2.C
64079* AB 8	Neptune Regional Transmission 6.210% 0		03/31/2021	Redemption 100.0000		67,507	67,507	67,507	67,507	0	0	0	0	0	67,507	0	0	0	1,048	06/30/2027	1.F PL
655044 AE 5	Noble Energy Inc 6.000% 03/01/41		01/04/2021	Taxable Exchange		10,059,852	6,600,000	9,902,202	9,893,619	0	(1,049)	0	(1,049)	0	9,892,571	0	167,281	167,281	0	03/01/2041	2.C FE
67085K AA 0	OFFUTT AFB AMERICA FIRST 5.460% 09/01/		03/01/2021	Redemption 100.0000		10,154	10,154	10,752	10,708	0	(3)	0	(3)	0	10,706	0	(551)	(551)	277	09/01/2050	1.G FE
69373V AA 3	Pacefunding SERIES 20181A CLASS AA 4.5		03/20/2021	Paydown		266,385	266,385	266,385	266,385	0	0	0	0	0	266,385	0	0	0	3,023	09/20/2049	1.A FE
69373V AB 1	Pacefunding SERIES 20181A CLASS AB 4.5		03/20/2021	Paydown		287,040	287,040	287,040	287,040	0	0	0	0	0	287,040	0	0	0	3,258	09/20/2049	1.A FE
69375P AA 4	Pacefunding SERIES 20182A CLASS AA 4.8		03/19/2021	Paydown		492,895	492,895	492,895	492,895	0	0	0	0	0	492,895	0	0	0	5,965	09/22/2053	1.A FE
69375P AB 2	Pacefunding SERIES 20182A CLASS AB 7.1		03/19/2021	Paydown		73,577	73,577	73,577	73,577	0	0	0	0	0	73,577	0	0	0	1,312	09/22/2053	2.B FE
69375P AC 0	Pacefunding SERIES 20182A CLASS BA 4.8		03/19/2021	Paydown		330,672	330,672	330,672	330,672	0	0	0	0	0	330,672	0	0	0	4,001	09/22/2053	1.A FE
69375P AD 8	Pacefunding SERIES 20182A CLASS BB 7.1		03/19/2021	Paydown		103,658	103,658	103,658	103,658	0	0	0	0	0	103,658	0	0	0	1,848	09/22/2053	2.B FE
72703P AB 9	Planet Fitness Master Issuer SERIES 2018		03/05/2021	Paydown		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	87	09/05/2048	2.C FE
750731 AA 9	Raiders FC CTL 3.744% 02/10/49		03/10/2021	Redemption 100.0000		6,903	6,903	6,903	6,903	0	0	0	0	0	6,903	0	0	0	43	02/10/2049	2.A
778296 AE 3	Ross Stores Inc 5.450% 04/15/50		12/22/2020	Sumridge Partners		2,048,610	1,500,000	2,041,705	1,245,449	0	144	0	144	0	2,041,668	0	6,942	6,942	15,669	04/15/2050	2.A FE
78512* AA 5	S&E REPLACEMENT POWER 4.120% 05/31/29		03/31/2021	Redemption 100.0000		50,689	50,689	50,689	50,689	0	0	0	0	0	50,689	0	0	0	435	05/31/2029	1.D PL
78512* AA 5	S&E REPLACEMENT POWER 4.120% 05/31/29		01/31/2021	Redemption 100.0000		25,215	25,215	25,215	25,215	0	0	0	0	0	25,215	0	0	0	87	05/31/2029	1.E PL
81744F HK 6	SEQUOIA MORTGAGE TRUST SERIES 20053 CLAS		03/20/2021	Paydown		87,317	87,317	79,213	81,951	0	5,366	0	5,366	0	87,317	0	0	0	97	05/20/2035	1.D FM
81745F AB 2	SEQUOIA MORTGAGE TRUST SERIES 20123 CLAS		03/01/2021	Paydown		7,491	7,491	7,491	7,491	0	0	0	0	0	7,491	0	0	0	37	07/25/2042	1.D FM
83546D AJ 7	Sonic Capital LLC SERIES 20201A CLASS A2		03/20/2021	Paydown		2,500	2,500	2,440	2,441	0	59	0	59	0	2,500	0	0	0	18	01/20/2050	2.B FE
84858W AA 4	SPIRIT AIR 2017-1 PTT AA 3.375% 02/15/		02/15/2021	Redemption 100.0000		16,770	16,770	17,351	17,299	0	(9)	0	(9)	0	17,290	0	(520)	(520)	283	02/15/2030	1.E FE
84860* AB 9	Spirits of St. Louis BB Club No. R-22		03/31/2021	Redemption 100.0000		21,150	21,150	21,150	21,150	0	0	0	0	0	21,150	0	0	0	204	03/31/2033	2.C PL
85208N AA 8	SPRINT SPECTRUM / SPEC I 3.360% 09/20/		03/20/2021	Redemption 100.0000		187,500	187,500	187,497	187,499	0	1	0	1	0	187,500	0	0	0	1,575	09/20/2021	2.A FE
858119 BK 5	Steel Dynamics Inc 3.450% 04/15/30		03/19/2021	Goldman Sachs & Company		1,596,705	1,500,000	1,560,519	1,555,891	0	(1,186)	0	(1,186)	0	1,554,704	0	42,001	42,001	22,569	04/15/2030	2.C FE
86772D AA 4	SUNRUN CALLISTO ISSUER LLC SERIES 20181		01/30/2021	Paydown		34,668	34,668	34,156	34,178	0	489	0	489	0	34,668	0	0	0	460	04/30/2049	1.G FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
86803N AA 5	SunStrong 2018-1 Issuer LLC SERIES 20181		02/20/2021.	Paydown		126,357	126,357	126,321	126,319	0	39	0	39	0	126,357	0	0	0	1,794	11/20/2048.	1.F FE
87233Q AA 6	TC PIPELINES LP 4.650% 06/15/21		03/15/2021.	Various		4,500,000	4,500,000	4,544,930	4,502,526	0	(1,118)	0	(1,118)	0	4,501,409	0	(1,409)	(1,409)	52,894	06/15/2021.	2.B FE
87342R AC 8	Taco Bell Funding LLC SERIES 20161A CLAS		02/25/2021.	Paydown		750	750	798	793	0	(43)	0	(43)	0	750	0	0	0	9	05/25/2046.	2.B FE
87342R AE 4	Taco Bell Funding LLC SERIES 20181 CLASS		02/28/2021.	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	154	11/25/2048.	2.B FE
88031V AA 7	Tenaska Gateway Partners 144A 6.052% 1		03/30/2021.	Redemption 100.0000		96,600	96,600	96,647	96,610	0	(1)	0	(1)	0	96,608	0	(9)	(9)	1,462	12/30/2023.	2.C FE
89233P 4S 2	Toyota Motor Credit Corp 4.250% 01/11/		01/11/2021.	Maturity		2,000,000	2,000,000	1,996,940	1,999,990	0	10	0	10	0	2,000,000	0	0	0	42,500	01/11/2021.	1.E FE
90363@ AB 6	USTA NATL TENNIS Series B No. 38 4.080		01/08/2021.	Redemption 100.0000		102,197	102,197	102,197	102,197	0	0	0	0	0	102,197	0	0	0	2,085	09/08/2039.	1.G FE
90783W AA 1	UNP RR CO 2006 PASS TRST 5.866% 07/02/		01/02/2021.	Redemption 100.0000		524,147	524,147	517,018	521,224	0	4	0	4	0	521,228	0	2,919	2,919	15,373	07/02/2030.	1.D FE
909318 AA 5	UNITED AIR 2018-1 AA PTT 3.500% 03/01/		03/01/2021.	Redemption 100.0000		57,000	57,000	54,786	55,073	0	46	0	46	0	55,118	0	1,882	1,882	998	03/01/2030.	1.E FE
90931C AA 6	UNITED AIR 2019-1 AA PTT 4.150% 08/25/		02/25/2021.	Redemption 100.0000		69,374	69,374	70,439	70,284	0	(13)	0	(13)	0	70,271	0	(897)	(897)	1,440	08/25/2031.	1.E FE
90931M AA 4	UNITED AIR 2016-1 A PTT 3.450% 01/07/3		01/07/2021.	Redemption 100.0000		79,149	79,149	79,149	79,149	0	0	0	0	0	79,149	0	0	0	1,365	07/07/2028.	2.A FE
91854* AA 4	Verizon Irving TX CTL Cert No 24 3.620..		03/15/2021.	Redemption 100.0000		38,199	38,199	38,199	38,199	0	0	0	0	0	38,199	0	0	0	231	08/15/2036.	2.B
92240M BF 4	VECTOR GROUP LTD 6.125% 02/01/25.		02/01/2021.	Call 101.5310		1,015,310	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	45,935	02/01/2025.	3.C FE
94978# AH 0	CVS Corporation 7.530% 01/10/24		03/10/2021.	Redemption 100.0000		127,229	127,229	127,229	127,229	0	0	0	0	0	127,229	0	0	0	1,536	01/10/2024.	1.C
95829T AA 3	WESTERN GROUP HOUSING LP 6.750% 03/15/		03/15/2021.	Redemption 100.0000		9,684	9,684	13,320	13,035	0	(17)	0	(17)	0	13,018	0	(3,334)	(3,334)	327	03/15/2057.	1.C FE
97652P AA 9	Winwater Mortgage Loan Trust SERIES 2014		03/01/2021.	Paydown		265,983	265,983	275,375	274,601	0	(8,618)	0	(8,618)	0	265,983	0	0	0	1,933	06/20/2044.	1.D FM
00908P AA 5	AIR CANADA 2017-1AA PTT 3.300% 01/15/3	A	01/15/2021.	Redemption 100.0000		9,267	9,267	8,787	8,856	0	2	0	2	0	8,858	0	409	409	153	01/15/2030.	1.G FE
303901 BH 4	Fairfax Financial Holdings 3.375% 03/0...	A	03/01/2021.	Pierpont		1,008,730	1,000,000	998,650	0	0	0	0	0	0	998,650	0	10,080	10,080	0	03/03/2031.	0.
893526 BY 8	Transcanada Pipelines Ltd 9.875% 01/01	A	01/01/2021.	Maturity		10,000,000	10,000,000	10,386,850	10,000,000	0	0	0	0	0	10,000,000	0	0	0	493,750	01/01/2021.	2.A FE
00203Q AE 7	AP MOELLER-MAERSK A/S 4.500% 06/20/29	D	03/19/2021.	Janney Montgomery		354,269	319,000	363,338	362,002	0	(1,035)	0	(1,035)	0	360,967	0	(6,698)	(6,698)	3,669	06/20/2029.	2.C FE
17275G AC 0	Cirrus Funding 2018-1 Ltd SERIES 20181A	D	01/25/2021.	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	132,500	01/25/2037.	1.D FE
55608J AE 8	MACQUARIE GROUP LTD 6.250% 01/14/21	D	01/14/2021.	Maturity		1,000,000	1,000,000	989,410	999,950	0	50	0	50	0	1,000,000	0	0	0	31,250	01/14/2021.	1.G FE
63859W AF 6	NATIONWIDE BLDG SOCIETY 4.125% 10/18/3	D	03/19/2021.	BNP Paribas		1,085,650	1,000,000	1,098,410	1,094,209	0	(2,791)	0	(2,791)	0	1,091,418	0	(5,768)	(5,768)	17,646	10/18/2032.	2.B FE
87164K AA 2	SYNGENTA FINANCE NV 3.125% 03/28/22	D	03/19/2021.	Barclays Capital		2,025,000	2,000,000	2,025,920	2,003,640	0	(646)	0	(646)	0	2,002,994	0	22,006	22,006	30,382	03/28/2022.	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
87854X AD 3	TECHNIPFMC PLC 3.450% 10/01/22	D	03/18/2021.	Call 104.7017		11,465,880	10,951,000	10,793,547	10,894,571	0	6,106	0	6,106	0	10,900,676	0	50,324	50,324	690,142	10/01/2022.	3.B FE
92329V AC 6	Venture CDO Ltd SERIES 201625A CLASS B	D	01/20/2021.	Call 100.0000		7,500,000	7,500,000	7,270,750	7,284,389	0	2,417	0	2,417	0	7,286,806	0	213,194	213,194	42,519	04/20/2029.	1.C FE
3899999.	Total - Bonds - Industrial and Miscellaneous					114,322,341	108,583,520	113,396,672	110,800,385	0	(13,511)	0	(13,511)	0	112,581,599	0	687,263	687,263	3,130,682	XXX	XXX
Bonds - Unaffilited Bank Loans																					
44903* AC 0	Hygiena 4.938% 08/26/22	..	03/16/2021.	Redemption 100.0000		1,643,569	1,643,569	1,610,698	1,626,088	0	130,520	0	130,520	0	1,756,609	0	(113,039)	(113,039)	2,438	08/26/2022.	4.A PL
8299999.	Total - Bonds - Unaffiliated Bank Loans					1,643,569	1,643,569	1,610,698	1,626,088	0	130,520	0	130,520	0	1,756,609	0	(113,039)	(113,039)	2,438	XXX	XXX
8399997.	Total - Bonds - Part 4					156,169,215	150,430,394	155,545,499	152,901,365	0	(154,583)	0	(154,583)	0	154,541,513	0	574,224	574,224	3,381,464	XXX	XXX
8399999.	Total - Bonds					156,169,215	150,430,394	155,545,499	152,901,365	0	(154,583)	0	(154,583)	0	154,541,513	0	574,224	574,224	3,381,464	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred																					
151461 2# 6	CENTER COAST MLP	..	02/19/2021.	Call 1.0000	15.000	375,000	0.00	375,000	375,000	0	0	0	0	0	375,000	0	0	0	7,746	XXX	2.B FE
8599999.	Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred					375,000	XXX	375,000	375,000	0	0	0	0	0	375,000	0	0	0	7,746	XXX	XXX
8999997.	Total - Preferred Stocks - Part 4					375,000	XXX	375,000	375,000	0	0	0	0	0	375,000	0	0	0	7,746	XXX	XXX
8999999.	Total - Preferred Stocks					375,000	XXX	375,000	375,000	0	0	0	0	0	375,000	0	0	0	7,746	XXX	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded																					
96758W 10 1	WideOpenWest Inc.	..	01/20/2021.	Fidelity Capital Markets	22,065.000	239,862	XXX	234,330	235,434	(1,103)	0	0	(1,103)	0	234,330	0	5,532	5,532	0	XXX	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					239,862	XXX	234,330	235,434	(1,103)	0	0	(1,103)	0	234,330	0	5,532	5,532	0	XXX	XXX
Common Stocks - Mutual Funds																					
024071 81 3	American Funds American Balance	..	03/31/2021.	Prudential Securities Inc.	14,518.200	447,185	XXX	399,649	438,595	(38,946)	0	0	(38,946)	0	399,649	0	47,536	47,536	6	XXX	0.
06828M 87 6	Baron Funds Emerging Markets Institution.	..	03/03/2021.	Prudential Securities Inc.	164.810	3,314	XXX	2,089	3,141	(1,052)	0	0	(1,052)	0	2,089	0	1,225	1,225	0	XXX	0.
233203 84 3	DFA US TARGETED VALUE Small Cap I.	..	03/31/2021.	Prudential Securities Inc.	2,867.190	126,892	XXX	91,722	110,157	(18,436)	0	0	(18,436)	0	91,722	0	35,170	35,170	1	XXX	0.
298706 82 1	American Funds Europacific growth fund	..	02/24/2021.	Prudential Securities Inc.	140.250	10,164	XXX	10,200	0	0	0	0	0	0	10,200	0	(36)	(36)	0	XXX	0.
298706 82 1	American Funds Europacific growth fund	..	03/03/2021.	Prudential Securities Inc.	483.580	34,141	XXX	35,171	0	0	0	0	0	0	35,171	0	(1,030)	(1,030)	0	XXX	0.
411512 52 8	Harbor Funds Capital Appreciation	..	01/15/2021.	Prudential Securities Inc.	35.130	3,644	XXX	3,252	3,662	(409)	0	0	(409)	0	3,252	0	391	391	0	XXX	0.
55273H 35 3	MFS Value Fund R6	..	03/31/2021.	Prudential Securities Inc.	327.760	15,090	XXX	14,400	14,690	(290)	0	0	(290)	0	14,400	0	690	690	11	XXX	0.
89154Q 15 8	Touchstone Funds International Equity Cl.	..	02/22/2021.	Prudential Securities Inc.	438,904.510	7,636,924	XXX	6,457,585	7,169,083	(964,653)	0	0	(964,653)	0	6,457,585	0	1,179,340	1,179,340	0	XXX	0.
89154Q 27 3	Touchstone Funds Large Cap Focused Fund	..	03/31/2021.	Prudential Securities Inc.	2,688.930	142,050	XXX	115,628	134,500	(18,872)	0	0	(18,872)	0	115,628	0	26,422	26,422	0	XXX	0.
921909 78 4	Vanguard Total Intl Stock Inde	..	03/31/2021.	Prudential Securities Inc.	41.480	5,581	XXX	4,079	5,384	(1,305)	0	0	(1,305)	0	4,079	0	1,502	1,502	2	XXX	0.
922040 10 0	Vanguard Institutional Index I	..	03/31/2021.	Prudential Securities Inc.	7.140	2,476	XXX	1,477	2,367	(890)	0	0	(890)	0	1,477	0	999	999	34	XXX	0.
922908 88 4	Vanguard Extended Market Index	..	03/31/2021.	Prudential Securities Inc.	47.940	6,364	XXX	3,922	5,980	(2,058)	0	0	(2,058)	0	3,922	0	2,442	2,442	13	XXX	0.
957663 66 9	Western Asset Funds Core Plus Bond I.	..	03/09/2021.	Prudential Securities Inc.	10,167.310	122,373	XXX	123,368	127,374	(4,328)	0	0	(4,328)	0	123,368	0	(995)	(995)	416	XXX	0.
9499999.	Total - Common Stocks - Mutual Funds					8,556,198	XXX	7,262,542	8,014,933	(1,051,239)	0	0	(1,051,239)	0	7,262,542	0	1,293,656	1,293,656	483	XXX	XXX
9799997.	Total - Common Stocks - Part 4					8,796,060	XXX	7,496,872	8,250,367	(1,052,342)	0	0	(1,052,342)	0	7,496,872	0	1,299,188	1,299,188	483	XXX	XXX
9799999.	Total - Common Stocks					8,796,060	XXX	7,496,872	8,250,367	(1,052,342)	0	0	(1,052,342)	0	7,496,872	0	1,299,188	1,299,188	483	XXX	XXX
9899999.	Total - Preferred and Common Stocks					9,171,060	XXX	7,871,872	8,625,367	(1,052,342)	0	0	(1,052,342)	0	7,871,872	0	1,299,188	1,299,188	8,229	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					165,340,275	XXX	163,417,371	161,526,732	(1,052,342)	(154,583)	0	(1,206,925)	0	162,413,385	0	1,873,412	1,873,412	3,389,693	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP 108 -Call Options and Warrants																						
Credit Suisse Balanced Trend 5 9CCSS0CJ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/12/2021	02/13/2022	2,882	778,486	270.12	0	17,689	0	18,351		18,351	662	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CC	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2021	01/13/2022	5,187	1,385,707	267.15	0	33,186	0	40,063		40,063	6,877	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BZ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/14/2020	12/13/2021	2,021	534,251	264.35	12,792	0	0	18,677		18,677	5,087	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BX	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/13/2020	11/11/2021	394	103,839	263.55	1,970,000	0	0	3,758		3,758	1,044	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CI	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/12/2021	02/13/2022	4,259	1,150,441	270.12	0	28,153	0	27,120		27,120	(1,034)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CM	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/12/2021	03/13/2022	1,322	357,204	270.2	0	8,115	0	8,671		8,671	556	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BM	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/14/2020	08/12/2021	347	89,883	259.03	2,150	0	0	4,349		4,349	1,259	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BF	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/12/2020	06/13/2021	22	5,517	250.77	4,400	0	0	449		449	112	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CL	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/12/2021	03/13/2022	5,912	1,597,422	270.2	0	38,359	0	38,776		38,776	417	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AY	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2020	04/13/2021	11	2,760	250.9	2,200	0	0	224		224	59	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BU	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/14/2020	10/13/2021	73	19,025	260.61	365,000	0	0	844		844	233	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BR	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2020	09/13/2021	65	16,972	261.11	325,000	0	0	712		712	204	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AW	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2020	04/13/2021	130	32,617	250.9	781	0	0	2,652		2,652	695	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BN	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/14/2020	08/12/2021	53	13,729	259.03	10,600	0	0	664		664	192	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BW	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/13/2020	11/11/2021	852	224,545	263.55	5,370	0	0	8,126		8,126	2,258	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BT	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/14/2020	10/13/2021	1,134	295,532	260.61	7,076	0	0	13,105		13,105	3,619	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CD	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2021	01/13/2022	804	214,789	267.15	0	4,866	0	6,210		6,210	1,344	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BK	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2020	07/13/2021	20	5,069	253.45	4,000	0	0	355		355	94	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CA	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/14/2020	12/13/2021	843	222,847	264.35	4,215,000	0	0	7,790		7,790	2,122	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BC	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/14/2020	05/13/2021	20	5,021	251.04	4,000	0	0	404		404	105	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BA	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/14/2020	05/13/2021	224	56,233	251.04	1,347	0	0	4,525		4,525	1,170	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Credit Suisse Balanced Trend 5 9CCSS0BJ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2020	07/13/2021	341	86,426	253.45	2,070	0	0	6,046		6,046	1,599	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BE	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/12/2020	06/13/2021	282	70,717	250.77	1,698	0	0	5,761		5,761	1,441	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BQ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2020	09/13/2021	531	138,649	261.11	3,321	0	0	5,816		5,816	1,670	0	0	0	0		0001
HSI Hang Seng Option 9HCTS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup 5493008GOWFHX1UU8231	12/14/2020	12/14/2021	2	52,779	26390	10,000	0	0	5,226		5,226	1,155	0	0	0	0		0001
HSI Hang Seng Option 9HMSS0AE	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/12/2020	06/14/2021	2	48,603	24301	4,000	0	0	8,007		8,007	1,812	0	0	0	0		0001
HSI Hang Seng Option 9HBCS0AE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2021	2	50,956	25478	4,000	0	0	5,938		5,938	1,404	0	0	0	0		0001
HSI Hang Seng Option 9HRBS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/14/2020	09/14/2021	2	49,281	24640	10,000	0	0	7,548		7,548	1,616	0	0	0	0		0001
HSI Hang Seng Option 9HBCS0AC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2020	05/14/2021	1	23,830	23830	2,000	0	0	4,464		4,464	1,012	0	0	0	0		0001
HSI Hang Seng Option 9HMSS0AG	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2020	11/12/2021	2	52,314	26157	10,000	0	0	5,389		5,389	1,192	0	0	0	0		0001
HSI Hang Seng Option 9HBCS0AG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	2	50,366	25183	4,000	0	0	6,544		6,544	1,492	0	0	0	0		0001
HSI Hang Seng Option 9HRBS0AC	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/14/2020	10/14/2021	8	197,337	24667	40,000	0	0	30,236		30,236	6,323	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AI	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/21/2021	01/21/2022	588	826,769	1406	0	74,020	0	34,743		34,743	(39,277)	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AM	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/19/2021	02/18/2022	649	928,089	1430	0	83,930	0	35,615		35,615	(48,314)	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AK	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/21/2020	10/21/2021	668	760,124	1138	3,340,000	0	0	137,278		137,278	7,139	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AC	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	694	756,703	1090	3,470,000	0	0	167,741		167,741	8,853	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AG	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2020	05/21/2021	980	911,410	930.01	196,000	0	0	377,144		377,144	20,910	0	0	0	0		0001
MSCI Emerging Markets 9MCTS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup 5493008GOWFHX1UU8231	08/21/2020	08/20/2021	729	795,959	1092	3,645,000	0	0	172,644		172,644	9,013	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AE	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2021	884	776,364	878.24	176,800	0	0	386,287		386,287	21,856	0	0	0	0		0001
MSCI Emerging Markets 9MRBS0AC	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/21/2020	07/21/2021	714	775,304	1086	142,800	0	0	170,357		170,357	8,854	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AG	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/21/2020	12/21/2021	769	966,641	1257	3,845,000	0	0	99,456		99,456	5,617	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AE	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/20/2020	11/19/2021	697	842,854	1209	3,485,000	0	0	108,488		108,488	5,674	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AI	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/19/2020	06/21/2021	741	742,008	1001	148,200	0	0	233,792		233,792	12,771	0	0	0	0		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
MSCI Emerging Markets 9MRBS0AE	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/19/2021	03/21/2022	587	784,725	1337	0	71,370	0	56,944		56,944	(14,426)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	303	1,119,561	3695	89,621	0	0	127,983		127,983	29,828	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JM	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	1,122	3,681,349	3281	5,610,000	0	0	822,231		822,231	163,567	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CO	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/14/2020	10/14/2021	113	394,238	3489	565,000	0	0	63,265		63,265	13,893	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YX	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	10,703	38,076,351	3558	53,515,000	0	0	5,535,867		5,535,867	1,221,989	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CI	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	05/14/2020	05/14/2021	836	2,384,949	2853	167,200	0	0	935,089		935,089	166,049	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HS	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	316	1,217,570	3853	0	94,847	0	102,348		102,348	7,500	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CW	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	1,077	3,700,098	3436	5,385,000	0	0	654,329		654,329	138,624	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AO	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSPRFMYMCUFXT09.	02/19/2021	02/18/2022	5,963	23,295,712	3907	0	1,913,908	0	1,796,393		1,796,393	(117,515)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2020	08/20/2021	680	2,310,069	3397	111,806	0	0	259,557		259,557	61,545	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0EK	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/14/2020	05/14/2021	56	159,743	2853	11,200	0	0	62,652		62,652	11,124	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KZ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/14/2021	01/14/2022	939	3,565,439	3797	0	282,665	0	336,750		336,750	54,086	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZN	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	7,116	26,293,051	3695	35,580,000	0	0	3,005,698		3,005,698	700,525	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TI	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	2,489	7,338,841	2949	497,800	0	0	2,549,222		2,549,222	477,365	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AL	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSPRFMYMCUFXT09.	02/12/2021	02/14/2022	721	2,838,433	3937	0	228,216	0	201,940		201,940	(26,276)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0IL	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	08/21/2020	08/20/2021	304	1,032,737	3397	85,190	0	0	187,823		187,823	40,932	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	801	2,959,631	3695	138,957	0	0	222,769		222,769	71,118	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NQ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/19/2021	03/21/2022	255	997,841	3913	0	77,523	0	79,373		79,373	1,850	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	11,777	43,515,073	3695	58,885,000	0	0	4,974,439		4,974,439	1,159,371	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GC	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/19/2020	06/21/2021	6,022	18,654,590	3098	1,204,400	0	0	5,301,503		5,301,503	1,037,057	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NR	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/19/2021	03/21/2022	772	3,020,913	3913	0	234,507	0	240,297		240,297	5,790	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TG	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	3,846	11,339,969	2949	769,200	0	0	3,939,054		3,939,054	737,625	0	0	0	0		0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCA0AM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	831	2,450,212	2949	143,339	0	0	524,358		524,358	50,317	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCA0AW	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/19/2021	02/18/2022	616	2,406,533	3907	0	112,408	0	100,877		100,877	(11,530)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LT	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/12/2021	02/14/2022	1,048	4,123,702	3935	0	332,880	0	294,851		294,851	(38,029)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0XY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	3,780	12,986,417	3436	18,900,000	0	0	2,296,529		2,296,529	486,534	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CK	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	05/21/2020	05/21/2021	6,204	18,292,556	2949	1,240,800	0	0	6,354,107		6,354,107	1,189,865	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HV	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	8,461	32,600,825	3853	0	2,517,662	0	2,740,392		2,740,392	222,730	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KH	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/20/2020	11/19/2021	3,109	11,060,392	3558	15,545,000	0	0	1,608,055		1,608,055	354,963	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HN	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	1,142	3,719,837	3257	228,400	0	0	839,111		839,111	172,569	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	7,160	25,471,986	3558	35,800,000	0	0	3,703,336		3,703,336	817,476	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FS	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/12/2020	06/14/2021	662	2,013,804	3042	132,400	0	0	618,421		618,421	118,732	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HE	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2020	07/14/2021	36	115,118	3198	7,200	0	0	28,393		28,393	5,686	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IN	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/19/2021	03/21/2022	6,792	26,577,775	3913	0	2,063,173	0	2,114,115		2,114,115	50,941	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HQ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2021	01/14/2022	1,216	4,615,377	3796	0	367,148	0	437,375		437,375	70,227	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	1,223	3,346,813	2737	244,600	0	0	1,509,188		1,509,188	253,844	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FU	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/12/2020	06/14/2021	76	231,187	3042	15,200	0	0	71,002		71,002	13,631	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HK	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	401	1,306,177	3257	107,288	0	0	294,644		294,644	60,595	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IB	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	2,022	7,790,908	3853	0	601,668	0	654,896		654,896	53,228	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	4,096	11,208,950	2737	819,200	0	0	5,054,483		5,054,483	850,159	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JO	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	3,615	11,861,032	3281	18,075,000	0	0	2,649,167		2,649,167	527,000	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AU	Fixed Annuity Hedge	N/A	Equity/ Index	UBS 5493001KJTIIGC8Y1R12	01/07/2021	12/21/2021	194	716,814	3695	0	67,878	0	81,943		81,943	14,065	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IL	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/19/2021	03/21/2022	8,927	34,932,244	3913	0	2,711,712	0	2,778,666		2,778,666	66,954	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSA0AC	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/19/2021	03/21/2022	636	2,488,732	3913	0	106,269	0	117,089		117,089	10,820	0	0	0	0		0001

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

1 Description	2 Description of Items(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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SWFS0AS	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/12/2021	03/14/2022	155	611,890	3948	0	47,389	0	44,350		44,350	(3,038)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0ME	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	9,695	37,875,553	3907	0	3,111,745	0	2,920,682		2,920,682	(191,063)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HR	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	2,556	8,325,659	3257	511,200	0	0	1,878,080		1,878,080	386,239	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HO	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2021	7,856	21,498,415	2737	1,571,200	0	0	9,694,341		9,694,341	1,630,578	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0DK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	04/21/2020	04/21/2021	12,475	34,138,586	2737	2,495,000	0	0	15,394,209		15,394,209	2,589,289	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DE	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	740	2,700,297	3649	3,700,000	0	0	336,433		336,433	76,432	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DI	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	06/19/2020	06/21/2021	1,193	3,695,604	3098	225,799	0	0	657,616		657,616	90,460	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSA0BF	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	813	3,132,546	3853	0	138,462	0	145,898		145,898	7,436	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HX	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	1,188	4,577,447	3853	0	353,502	0	384,776		384,776	31,273	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	7,908	25,946,622	3281	39,540,000	0	0	5,795,191		5,795,191	1,152,840	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AE	Fixed Annuity Hedge	N/A	Equity/Index	UBS 5493001KJTIIGC8Y1R12	11/13/2020	11/12/2021	624	2,237,134	3585	3,120,000	0	0	307,172		307,172	69,241	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DM	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/21/2020	09/21/2021	816	2,677,345	3281	154,485	0	0	441,854		441,854	91,053	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RS	Fixed Annuity Hedge	N/A	Equity/Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/14/2020	09/14/2021	84	284,233	3384	420,000	0	0	53,688		53,688	11,366	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HC	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2020	07/14/2021	630	2,014,961	3198	126,000	0	0	496,514		496,514	99,470	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/19/2020	06/21/2021	19,770	61,242,320	3098	3,954,000	0	0	17,404,637		17,404,637	3,404,618	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AQ	Fixed Annuity Hedge	N/A	Equity/Index	Wells Fargo KB1H1DSPRFMYMCUFXT09	03/12/2021	03/14/2022	904	3,564,779	3943	0	278,739	0	261,125		261,125	(17,614)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JY	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2020	11/12/2021	435	1,560,184	3587	2,175,000	0	0	213,616		213,616	48,192	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MK	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	1,861	7,270,387	3907	0	597,314	0	560,638		560,638	(36,675)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CR	Fixed Annuity Hedge	N/A	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	378	1,298,642	3436	112,852	0	0	229,653		229,653	48,653	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KF	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/20/2020	11/19/2021	3,736	13,290,969	3558	18,680,000	0	0	1,932,355		1,932,355	426,549	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HT	Fixed Annuity Hedge	N/A	Equity/Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	13,061	50,324,947	3853	0	3,886,442	0	4,230,264		4,230,264	343,822	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JG	Fixed Annuity Hedge	N/A	Equity/Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	1,031	3,488,863	3384	5,155,000	0	0	658,742		658,742	139,478	0	0	0	0		0001

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMLA0DN	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	EYKN6V0ZCB8VD9IULB80	10/21/2020	10/21/2021	954	3,277,524	3436	174,363	0	0	420,368		420,368	105,560	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IP	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/19/2021	03/21/2022	3,305	12,932,796	3913	0	1,003,944	0	1,028,732		1,028,732	24,788	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZT	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	2,234	8,254,451	3695	11,170,000	0	0	943,610		943,610	219,923	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	4,086	15,097,443	3695	20,430,000	0	0	1,725,869		1,725,869	402,241	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	417	1,229,529	2949	118,282	0	0	427,089		427,089	79,976	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	2,587	7,079,481	2737	517,400	0	0	3,192,370		3,192,370	536,953	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NT	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	03/19/2021	03/21/2022	1,710	6,691,401	3913	0	519,438	0	532,264		532,264	12,825	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HL	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	19,031	61,989,676	3257	3,806,200	0	0	13,983,469		13,983,469	2,875,790	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HM	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2021	386	1,056,312	2737	125,568	0	0	476,326		476,326	80,117	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLA0DH	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	EYKN6V0ZCB8VD9IULB80	04/21/2020	04/21/2021	825	2,257,662	2737	181,739	0	0	617,011		617,011	34,053	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	10,136	29,886,097	2949	2,027,200	0	0	10,381,242		10,381,242	1,943,984	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0EU	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/21/2020	05/21/2021	1,214	3,579,491	2949	242,800	0	0	1,243,373		1,243,373	232,833	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	692	2,334,337	3373	138,400	0	0	440,449		440,449	95,192	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RY	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	EYKN6V0ZCB8VD9IULB80	10/14/2020	10/14/2021	918	3,203,223	3489	4,590,000	0	0	513,557		513,557	112,814	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AA	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup	5493008GOWFHX1UU8231	08/21/2020	08/20/2021	887	3,013,281	3397	4,435,000	0	0	548,022		548,022	119,430	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZP	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	1,082	3,997,903	3695	5,410,000	0	0	457,022		457,022	106,516	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0QT	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	EYKN6V0ZCB8VD9IULB80	06/19/2020	06/21/2021	458	1,418,765	3098	136,058	0	0	403,203		403,203	78,873	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	3,135	10,770,481	3436	15,675,000	0	0	1,904,661		1,904,661	403,514	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	04/14/2020	04/14/2021	738	2,100,584	2846	147,600	0	0	830,139		830,139	151,603	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CS	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	11,919	40,948,440	3436	59,595,000	0	0	7,241,357		7,241,357	1,534,127	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGA0AM	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	11/20/2020	11/19/2021	743	2,643,252	3558	122,380	0	0	275,172		275,172	77,796	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AC	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup	5493008GOWFHX1UU8231	08/21/2020	08/20/2021	3,641	12,369,060	3397	18,205,000	0	0	2,249,547		2,249,547	490,240	0	0	0	0		0001

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

1 Description	2 Description of Items(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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SSGS0DC	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	978	3,567,245	3647	4,890,000	0	0	445,812		445,812	101,158	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VL	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	46	155,158	3373	9,200	0	0	29,291		29,291	6,329	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CU	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	7,640	26,247,678	3436	38,200,000	0	0	4,641,662		4,641,662	983,365	0	0	0	0		0001
S&P 500 OTC Call Option 9SRBA0AT	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/21/2020	07/21/2021	837	2,726,360	3257	133,864	0	0	386,570		386,570	72,383	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2020	08/20/2021	15,111	51,334,485	3397	75,555,000	0	0	9,336,146		9,336,146	2,034,612	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KE	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/20/2020	11/19/2021	335	1,191,776	3558	92,839	0	0	173,271		173,271	38,248	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	1,085	3,859,931	3558	5,425,000	0	0	561,190		561,190	123,877	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MD	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	312	1,218,894	3907	0	101,303	0	93,992		93,992	(7,311)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WE	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	2,878	9,442,891	3281	14,390,000	0	0	2,109,074		2,109,074	419,559	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GE	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/19/2020	06/21/2021	2,808	8,698,454	3098	561,600	0	0	2,472,039		2,472,039	483,569	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0BE	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup 5493008GOWFHX1UU8231	03/12/2021	03/14/2022	910	3,588,439	3943	0	280,589	0	262,858		262,858	(17,731)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	4,173	13,592,713	3257	834,600	0	0	3,066,209		3,066,209	630,585	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GA	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/19/2020	06/21/2021	1,368	4,237,708	3098	273,600	0	0	1,204,327		1,204,327	235,585	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HZ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	3,455	13,312,357	3853	0	1,028,073	0	1,119,023		1,119,023	90,951	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AE	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup 5493008GOWFHX1UU8231	08/21/2020	08/20/2021	2,857	9,705,686	3397	14,285,000	0	0	1,765,162		1,765,162	384,679	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	303	994,161	3281	91,682	0	0	222,046		222,046	44,172	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JI	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	9,846	32,305,317	3281	49,230,000	0	0	7,215,408		7,215,408	1,435,364	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MI	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	3,449	13,474,243	3907	0	1,107,004	0	1,039,034		1,039,034	(67,971)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MG	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	1,023	3,996,564	3907	0	328,346	0	308,185		308,185	(20,161)	0	0	0	0		0001
0019999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Call Options and Warrants										712,504,317	24,854,442	0	218,874,854	XXX	218,874,854	38,432,294	0	0	0	0	XXX	XXX
Purchased Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP 108 -Put Options																						
IRS SWAPTION BC 10x10 SL4F3LVU Tenor: 3652 days SD:12/12/2013 ED:12/12/2023	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/12/2013	12/12/2023	0	100,000,000	9.76	940,000	0	0	19,803		19,803	17,837	0	0	0	0		0001
IRS SWAPTION CS 20x10 SLU8F7DM Tenor: 7305 days SD:12/12/2013 ED:12/12/2033	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/12/2013	12/12/2033	0	100,000,000	9.355	965,000	0	0	182,911		182,911	81,894	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
0029999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Put Options										1,905,000	0	0	202,714	XXX	202,714	99,731	0	0	0	0	XXX	XXX
0079999999. Total-Purchased Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										714,409,317	24,854,442	0	219,077,568	XXX	219,077,568	38,532,025	0	0	0	0	XXX	XXX
Total Purchased Options																						
0439999999. Total-Purchased Options-Call Options and Warrants										712,504,317	24,854,442	0	218,874,854	XXX	218,874,854	38,432,294	0	0	0	0	XXX	XXX
0449999999. Total-Purchased Options-Put Options										1,905,000	0	0	202,714	XXX	202,714	99,731	0	0	0	0	XXX	XXX
0499999999. Total-Purchased Options										714,409,317	24,854,442	0	219,077,568	XXX	219,077,568	38,532,025	0	0	0	0	XXX	XXX
Written Options - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Call Options and Warrants																						
Credit Suisse Balanced Trend 5 9CCSS0BS	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	09/14/2020	09/13/2021	65	17,917	275.65	324,659	0	0	(162)		(162)	(44)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CN	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	03/12/2021	03/13/2022	1,322	375,990	284.41	0	(1,081)	0	(2,385)		(2,385)	(1,304)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CB	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	12/14/2020	12/13/2021	843	234,480	278.15	4,210,626	0	0	(2,210)		(2,210)	(601)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BV	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/14/2020	10/13/2021	73	20,088	275.18	364,617	0	0	(218)		(218)	(61)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BY	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	11/13/2020	11/11/2021	394	109,642	278.28	1,967,912	0	0	(907)		(907)	(243)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BD	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/14/2020	05/13/2021	20	5,299	264.97	3,899	0	0	(133)		(133)	(47)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0AZ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/14/2020	04/13/2021	11	2,911	264.62	2,145	0	0	(74)		(74)	(29)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CK	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/12/2021	02/13/2022	2,882	821,773	285.14	0	(1,747)	0	(4,328)		(4,328)	(2,581)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BG	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/12/2020	06/13/2021	22	5,824	264.71	4,289	0	0	(159)		(159)	(53)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0CE	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/14/2021	01/13/2022	804	226,406	281.6	0	(593)	0	(1,598)		(1,598)	(1,005)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BO	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	08/14/2020	08/12/2021	53	14,454	272.71	10,331	0	0	(169)		(169)	(48)	0	0	0	0		0001
Credit Suisse Balanced Trend 5 9CCSS0BL	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	07/14/2020	07/13/2021	20	5,351	267.57	3,898	0	0	(110)		(110)	(35)	0	0	0	0		0001
HSI Hang Seng Option 9HCTS0AB	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup 5493008GOWFHX1UU8231	12/14/2020	12/14/2021	2	58,469	29234	7,745	0	0	(2,327)		(2,327)	(448)	0	0	0	0		0001
HSI Hang Seng Option 9HBCS0AF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/14/2020	07/14/2021	2	56,434	28217	1,656	0	0	(2,072)		(2,072)	(389)	0	0	0	0		0001
HSI Hang Seng Option 9HBCS0AH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	2	55,851	27925	1,774	0	0	(2,628)		(2,628)	(535)	0	0	0	0		0001
HSI Hang Seng Option 9HRBS0AD	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	10/14/2020	10/14/2021	8	218,807	27351	31,680	0	0	(14,811)		(14,811)	(3,163)	0	0	0	0		0001
HSI Hang Seng Option 9HMSS0AF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/12/2020	06/14/2021	2	53,866	26933	1,654	0	0	(3,427)		(3,427)	(827)	0	0	0	0		0001
HSI Hang Seng Option 9HRBS0AB	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	09/14/2020	09/14/2021	2	54,573	27287	7,953	0	0	(3,597)		(3,597)	(790)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
HSI Hang Seng Option 9HBCS0AD	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2020	05/14/2021	1	26,446	26446	912	0	0	(1,990)		(1,990)	(517)	0	0	0	0		0001
HSI Hang Seng Option 9HMSS0AH	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/13/2020	11/12/2021	2	57,985	28992	7,827	0	0	(2,307)		(2,307)	(434)	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AH	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	05/21/2020	05/21/2021	980	985,782	1006	158,995	0	0	(303,902)		(303,902)	(17,416)	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AL	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	10/21/2020	10/21/2021	668	821,921	1230	3,310,962	0	0	(90,357)		(90,357)	(3,882)	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AN	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	02/19/2021	02/18/2022	649	1,003,172	1546	0	(49,221)	0	(17,727)		(17,727)	31,495	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/20/2020	11/19/2021	697	911,209	1307	3,452,380	0	0	(64,437)		(64,437)	(1,821)	0	0	0	0		0001
MSCI Emerging Markets 9MRBS0AD	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	07/21/2020	07/21/2021	714	838,493	1174	111,710	0	0	(114,761)		(114,761)	(4,068)	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AJ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	06/19/2020	06/21/2021	741	801,962	1082	119,560	0	0	(176,711)		(176,711)	(9,092)	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AJ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	01/21/2021	01/21/2022	588	893,736	1520	0	(42,191)	0	(16,633)		(16,633)	25,558	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AH	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	12/21/2020	12/21/2021	769	1,044,556	1358	3,807,011	0	0	(56,519)		(56,519)	(1,345)	0	0	0	0		0001
MSCI Emerging Markets 9MCTS0AB	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup 5493008GOWFHX1UU8231	08/21/2020	08/20/2021	729	860,512	1180	3,613,245	0	0	(117,673)		(117,673)	(4,689)	0	0	0	0		0001
MSCI Emerging Markets 9MCSS0AF	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2021	884	839,402	949.55	144,348	0	0	(323,308)		(323,308)	(19,652)	0	0	0	0		0001
MSCI Emerging Markets 9MMSS0AD	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	694	817,844	1178	3,439,429	0	0	(116,993)		(116,993)	(5,327)	0	0	0	0		0001
MSCI Emerging Markets 9MRBS0AF	Fixed Annuity Hedge	N/A	Equity/ Index	RBC Capital Markets ES7IP3U3RHIGC71XBU11	03/19/2021	03/21/2022	587	848,133	1445	0	(41,709)	0	(32,131)		(32,131)	9,578	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0WF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2020	09/21/2021	2,878	9,810,210	3409	14,182,352	0	0	(1,783,671)		(1,783,671)	(380,852)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZO	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	7,116	28,527,973	4009	34,434,395	0	0	(1,490,262)		(1,490,262)	(433,945)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/14/2020	04/14/2021	738	2,295,519	3110	49,025	0	0	(635,255)		(635,255)	(139,235)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JL	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	7,908	28,346,700	3585	38,311,650	0	0	(3,722,590)		(3,722,590)	(884,321)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ST	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	4,096	11,789,558	2878	499,057	0	0	(4,474,340)		(4,474,340)	(826,707)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MJ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	3,449	14,147,970	4102	0	(735,927)	0	(639,629)		(639,629)	96,297	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GB	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/19/2020	06/21/2021	1,368	4,502,567	3291	126,376	0	0	(949,108)		(949,108)	(206,084)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	2,587	7,363,378	2846	357,963	0	0	(2,908,685)		(2,908,685)	(525,967)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0FT	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/12/2020	06/14/2021	662	2,208,644	3336	29,737	0	0	(429,779)		(429,779)	(96,994)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TJ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	2,489	7,705,795	3096	289,371	0	0	(2,186,697)		(2,186,697)	(446,283)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HR	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/14/2021	01/14/2022	1,216	5,030,762	4137	0	(158,993)	0	(183,938)		(183,938)	(24,945)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IC	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	2,022	8,092,408	4002	0	(428,706)	0	(461,720)		(461,720)	(33,014)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VV	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/21/2020	08/20/2021	15,111	56,339,550	3728	73,044,761	0	0	(5,099,139)		(5,099,139)	(1,395,106)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/14/2020	07/14/2021	36	122,800	3411	2,930	0	0	(21,246)		(21,246)	(4,837)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IM	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/19/2021	03/21/2022	8,927	38,076,155	4265	0	(1,178,143)	0	(1,126,341)		(1,126,341)	51,801	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AB	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup	5493008GOWFHX1UU8231	08/21/2020	08/20/2021	887	3,201,609	3609	4,331,345	0	0	(385,256)		(385,256)	(96,014)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CX	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	1,077	3,931,352	3650	5,260,305	0	0	(464,308)		(464,308)	(112,259)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CT	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	11,919	44,940,947	3771	57,600,832	0	0	(4,038,376)		(4,038,376)	(1,064,795)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/19/2020	06/21/2021	2,808	9,042,911	3220	363,355	0	0	(2,138,516)		(2,138,516)	(445,311)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HO	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	1,142	3,952,325	3461	100,108	0	0	(626,203)		(626,203)	(146,104)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CV	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale.	O2RNE8IBXP4R0TD8PU41	10/21/2020	10/21/2021	7,640	28,675,594	3753	36,976,836	0	0	(2,686,585)		(2,686,585)	(700,854)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	46	165,391	3595	3,647	0	0	(20,355)		(20,355)	(5,059)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HS	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	2,556	8,655,357	3386	317,711	0	0	(1,573,667)		(1,573,667)	(350,242)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0EV	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	05/21/2020	05/21/2021	1,214	3,803,571	3133	117,912	0	0	(1,022,100)		(1,022,100)	(213,011)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HM	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	19,031	68,033,732	3575	750,773	0	0	(8,524,714)		(8,524,714)	(2,140,970)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZU	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	2,234	8,574,718	3838	10,984,779	0	0	(713,523)		(713,523)	(182,640)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JZ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	11/13/2020	11/12/2021	435	1,669,021	3837	2,118,637	0	0	(131,276)		(131,276)	(35,275)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AT	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09.	03/12/2021	03/14/2022	155	650,397	4196	0	(27,341)	0	(23,449)		(23,449)	3,892	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AF	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup	5493008GOWFHX1UU8231	08/21/2020	08/20/2021	2,857	10,092,952	3533	14,059,840	0	0	(1,426,618)		(1,426,618)	(338,424)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HU	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	13,061	54,854,241	4200	0	(1,611,738)	0	(1,661,791)		(1,661,791)	(50,053)	0	0	0	0		0001

Statement as of March 31, 2021 of the **National Life Insurance Company**

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0FV	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/12/2020	06/14/2021	76	245,748	3234	7,112	0	0	(56,815)		(56,815)	(12,040)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZA	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	7,160	27,828,128	3887	34,643,588	0	0	(1,941,987)		(1,941,987)	(544,225)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MF	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	9,695	41,284,315	4258	0	(1,403,971)	0	(1,128,219)		(1,128,219)	275,751	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0EL	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	05/14/2020	05/14/2021	56	170,315	3041	5,371	0	0	(52,176)		(52,176)	(10,417)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RT	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America EYKN6V0ZCB8VD9IULB80	09/14/2020	09/14/2021	84	302,749	3604	410,024	0	0	(37,912)		(37,912)	(9,187)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JH	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	1,031	3,826,113	3711	4,987,411	0	0	(376,650)		(376,650)	(99,344)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0SR	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2020	04/21/2021	1,223	3,556,998	2908	130,176	0	0	(1,299,182)		(1,299,182)	(244,983)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DF	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	740	2,892,401	3909	3,598,783	0	0	(199,043)		(199,043)	(55,335)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AM	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSPRFMYMCUFXT09.	02/12/2021	02/14/2022	721	3,037,587	4213	0	(124,097)	0	(95,357)		(95,357)	28,739	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZC	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	1,085	4,101,951	3781	5,295,690	0	0	(374,467)		(374,467)	(95,640)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0DD	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	12/14/2020	12/14/2021	978	3,915,051	4003	4,719,838	0	0	(204,786)		(204,786)	(59,707)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AR	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo KB1H1DSPRFMYMCUFXT09.	03/12/2021	03/14/2022	904	3,851,745	4261	0	(135,437)	0	(113,078)		(113,078)	22,359	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0GD	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	06/19/2020	06/21/2021	6,022	19,620,880	3258	658,927	0	0	(4,368,210)		(4,368,210)	(929,631)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IA	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	3,455	13,979,310	4046	0	(656,660)	0	(702,054)		(702,054)	(45,394)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TF	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	10,136	32,799,995	3236	497,069	0	0	(7,508,744)		(7,508,744)	(1,661,652)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KG	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/20/2020	11/19/2021	3,736	13,979,440	3742	18,302,664	0	0	(1,396,012)		(1,396,012)	(348,512)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JN	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	1,122	3,911,438	3486	5,486,165	0	0	(620,606)		(620,606)	(138,733)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HD	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	07/14/2020	07/14/2021	630	2,209,838	3508	23,789	0	0	(317,061)		(317,061)	(76,863)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZM	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	11,777	47,757,737	4055	56,788,930	0	0	(2,158,052)		(2,158,052)	(648,948)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZQ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	1,082	4,248,971	3927	5,273,387	0	0	(281,622)		(281,622)	(78,626)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0KI	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	11/20/2020	11/19/2021	3,109	11,495,061	3697	15,299,576	0	0	(1,266,020)		(1,266,020)	(307,183)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0VK	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/14/2020	08/13/2021	692	2,560,877	3701	25,389	0	0	(246,005)		(246,005)	(66,323)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, or Central	Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SMSS0JP	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	3,615	12,475,437	3451	17,735,298	0	0	(2,108,049)		(2,108,049)	(461,302)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IO	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/19/2021	03/21/2022	6,792	28,836,862	4246	0	(944,259)	0	(907,785)		(907,785)	36,475	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0TH	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	3,846	11,927,369	3101	436,944	0	0	(3,358,780)		(3,358,780)	(687,544)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0BF	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup	5493008GOWFHX1UU8231	03/12/2021	03/14/2022	910	3,911,398	4298	0	(124,488)	0	(101,651)		(101,651)	22,836	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CL	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	05/21/2020	05/21/2021	6,204	20,167,529	3251	263,980	0	0	(4,506,342)		(4,506,342)	(1,006,294)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AV	Fixed Annuity Hedge	N/A	Equity/ Index	UBS	5493001KJTIIGC8Y1R12	01/07/2021	12/21/2021	194	786,703	4055	0	(28,474)	0	(35,549)		(35,549)	(7,075)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0DL	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	04/21/2020	04/21/2021	12,475	37,467,041	3003	771,343	0	0	(12,069,271)		(12,069,271)	(2,426,594)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCTS0AD	Fixed Annuity Hedge	N/A	Equity/ Index	Citigroup	5493008GOWFHX1UU8231	08/21/2020	08/20/2021	3,641	13,009,766	3573	17,845,051	0	0	(1,692,744)		(1,692,744)	(411,822)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HP	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2021	7,856	23,702,023	3017	438,208	0	0	(7,493,137)		(7,493,137)	(1,520,361)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LU	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/12/2021	02/14/2022	1,048	4,494,830	4289	0	(147,771)	0	(109,143)		(109,143)	38,629	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0MH	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	1,023	4,247,148	4152	0	(193,903)	0	(164,298)		(164,298)	29,606	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CP	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale	O2RNE8IBXP4R0TD8PU41	10/14/2020	10/14/2021	113	419,962	3716	551,281	0	0	(42,522)		(42,522)	(10,915)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0FZ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	06/19/2020	06/21/2021	19,770	67,213,453	3400	825,200	0	0	(11,699,553)		(11,699,553)	(2,721,878)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0IQ	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	03/19/2021	03/21/2022	3,305	13,580,741	4109	0	(649,582)	0	(648,546)		(648,546)	1,036	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0HQ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	07/21/2020	07/21/2021	4,173	14,296,823	3426	437,163	0	0	(2,418,880)		(2,418,880)	(551,946)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YB	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	3,135	11,190,539	3570	15,435,800	0	0	(1,554,810)		(1,554,810)	(355,314)	0	0	0	0		0001
S&P 500 OTC Call Option 9SWFS0AP	Fixed Annuity Hedge	N/A	Equity/ Index	Wells Fargo	KB1H1DSPRFMYMCUFXT09	02/19/2021	02/18/2022	5,963	25,275,845	4239	0	(907,532)	0	(737,502)		(737,502)	170,030	0	0	0	0		0001
S&P 500 OTC Call Option 9SMLS0RZ	Fixed Annuity Hedge	N/A	Equity/ Index	Bank of America	EYKN6V0ZCB8VD9IULB80	10/14/2020	10/14/2021	918	3,512,286	3826	4,438,521	0	0	(270,633)		(270,633)	(74,735)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0ML	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	02/19/2021	02/18/2022	1,861	7,551,752	4058	0	(438,161)	0	(390,092)		(390,092)	48,069	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HW	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	8,461	35,371,887	4181	0	(1,106,029)	0	(1,143,322)		(1,143,322)	(37,293)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0LA	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley	4PQUHN3JPFGFNF3BB653	01/14/2021	01/14/2022	939	3,818,481	4067	0	(149,054)	0	(176,887)		(176,887)	(27,833)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0YY	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	11/20/2020	11/19/2021	10,703	41,788,793	3904	51,725,458	0	0	(2,775,524)		(2,775,524)	(790,155)	0	0	0	0		0001

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(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 of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	12 Current Year Initial Cost of Undiscounted Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
S&P 500 OTC Call Option 9SBCS0XZ	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2020	10/21/2021	3,780	13,659,106	3614	18,527,557	0	0	(1,740,274)		(1,740,274)	(408,881)	0	0	0	0		0001
S&P 500 OTC Call Option 9SBCS0ZS	Fixed Annuity Hedge	N/A	Equity/ Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/21/2020	12/21/2021	4,086	15,879,504	3886	19,992,471	0	0	(1,173,479)		(1,173,479)	(317,184)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NS	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/19/2021	03/21/2022	772	3,210,624	4159	0	(134,394)	0	(132,321)		(132,321)	2,073	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0JJ	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	9,846	35,455,052	3601	47,642,529	0	0	(4,502,172)		(4,502,172)	(1,081,296)	0	0	0	0		0001
S&P 500 OTC Call Option 9SUBS0AF	Fixed Annuity Hedge	N/A	Equity/ Index	UBS 5493001KJTIIGC8Y1R12	11/13/2020	11/12/2021	624	2,455,253	3935	3,017,315	0	0	(147,148)		(147,148)	(42,983)	0	0	0	0		0001
S&P 500 OTC Call Option 9SCSS0HY	Fixed Annuity Hedge	N/A	Equity/ Index	Credit Suisse FB Int E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	1,188	4,864,456	4095	0	(198,326)	0	(209,435)		(209,435)	(11,109)	0	0	0	0		0001
S&P 500 OTC Call Option 9SSGS0CJ	Fixed Annuity Hedge	N/A	Equity/ Index	Societe Generale. O2RNE8IBXP4R0TD8PU41	05/14/2020	05/14/2021	836	2,617,432	3131	44,626	0	0	(704,926)		(704,926)	(148,380)	0	0	0	0		0001
S&P 500 OTC Call Option 9SMSS0NU	Fixed Annuity Hedge	N/A	Equity/ Index	Morgan Stanley 4PQUHN3JPFGFNF3BB653	03/19/2021	03/21/2022	1,710	6,949,697	4064	0	(373,969)	0	(377,035)		(377,035)	(3,066)	0	0	0	0		0001
0509999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108- Call Options and Warrants										675,707,548	(11,993,497)	0	(141,161,769)	XXX	(141,161,769)	(29,002,226)	0	0	0	0	XXX	XXX
0569999999. Total-Written Options-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										675,707,548	(11,993,497)	0	(141,161,769)	XXX	(141,161,769)	(29,002,226)	0	0	0	0	XXX	XXX
Total Written Options																						
0929999999. Total-Written Options-Call Options and Warrants										675,707,548	(11,993,497)	0	(141,161,769)	XXX	(141,161,769)	(29,002,226)	0	0	0	0	XXX	XXX
0989999999. Total-Written Options										675,707,548	(11,993,497)	0	(141,161,769)	XXX	(141,161,769)	(29,002,226)	0	0	0	0	XXX	XXX
Swaps - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 - Interest Rate																						
CREDIT SUISSE SECURITIES Variable Rate Interest Rate Swap-R SLYBN107	DISCOVERY COMMUNICATIONS 25470DBE8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	06/15/2025	0	4,400,000	0.1838	0	0	2,314	0		0	0	0	0	0	45,131		96.04
CREDIT SUISSE SECURITIES Fixed Rate Interest Rate Swap-P SLYBN107	DISCOVERY COMMUNICATIONS 25470DBE8	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	06/15/2025	0	4,400,000	-2.295	0	(379,970)	(25,245)	412,779		(298,593)	0	0	0	0	0		96.04
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN10P	Goldman Sachs Group Inc 38148LAE6	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	05/22/2025	0	4,500,000	0.18238	0	0	2,169	0		0	0	0	0	0	45,805		95.78
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN10P	Goldman Sachs Group Inc 38148LAE6	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	05/22/2025	0	4,500,000	-2.273	0	(389,377)	(25,571)	423,000		(305,986)	0	0	0	0	0		95.78
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN3VL	GENERAL MOTORS FINL CO 37045XAS5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/05/2015	01/15/2025	0	6,100,000	0.24125	0	0	4,035	0		0	0	0	0	0	59,390		95.58
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN3VL	GENERAL MOTORS FINL CO 37045XAS5	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/05/2015	01/15/2025	0	6,100,000	-2.325	0	(505,510)	(35,456)	549,160		(397,247)	0	0	0	0	0		95.58
JP MORGAN SECURITIES LLC Variable Rate Interest Rate Swap-R SLYBN10D	MOSAIC CO 61945CAC7	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	11/15/2023	0	4,500,000	0.19375	0	0	2,278	0		0	0	0	0	0	36,454		95.77
JP MORGAN SECURITIES LLC Fixed Rate Interest Rate Swap-P SLYBN10D	MOSAIC CO 61945CAC7	D	Interest Rate	CME Group Inc. 5493003SMMGZR9SHXL96	08/04/2015	11/15/2023	0	4,500,000	-2.149	0	(307,776)	(24,176)	334,352		(241,861)	0	0	0	0	0		95.77

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
0999999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108-Interest Rate										0	(1,582,633)	(99,652)	1,719,292	XXX	(1,243,687)	0	0	0	0	186,780	XXX	XXX
1049999999. Total-Swaps-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										0	(1,582,633)	(99,652)	1,719,292	XXX	(1,243,687)	0	0	0	0	186,780	XXX	XXX
Total - Swaps																						
1359999999. Total-Swaps-Interest Rate										0	(1,582,633)	(99,652)	1,719,292	XXX	(1,243,687)	0	0	0	0	186,780	XXX	XXX
1409999999. Total-Swaps										0	(1,582,633)	(99,652)	1,719,292	XXX	(1,243,687)	0	0	0	0	186,780	XXX	XXX
Totals																						
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108										1,390,116,865	11,278,312	(99,652)	79,635,091	XXX	76,672,112	9,529,799	0	0	0	186,780	XXX	XXX
1759999999. TOTAL										1,390,116,865	11,278,312	(99,652)	79,635,091	XXX	76,672,112	9,529,799	0	0	0	186,780	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
0001	The hedge effectiveness cannot be measured at inception. At 03/31/2021 The change in fair value of the derivative hedging instrument is 98.6% of the opposite change in the fair value of the hedged item attributable to the hedged risk, which is within the 80-125 percent range allowed.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Long Futures																					
Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																					
	0	0	CASH	CASH						0.0000	0.0000	38,194	38,194	0	0	0	0	0	0		0
1519999999. Total-Long Futures-Hedging Effective-Excluding Variable Annuities Under SSAP No. 108												38,194	38,194	0	0	0	0	0	0	XXX	XXX
1579999999. Total-Long Futures												38,194	38,194	0	0	0	0	0	0	XXX	XXX
Totals																					
1689999999. Total-Hedging Effective-Excluding Variable Annuity Guarantees Under SSAP No. 108												38,194	38,194	0	0	0	0	0	0	XXX	XXX
1759999999. TOTAL												38,194	38,194	0	0	0	0	0	0	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
	38,219	(24)	38,194
Total Net Cash Deposits	38,219	(24)	38,194

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

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
Exchange Traded Derivatives													
0199999999. Aggregate Sum of Exchange Traded		XXX	XXX	XXX	0	38,194	0	38,194	38,194	0	38,194	0	0
NAIC 1 Designation													
Bank of America	EYKN6V0ZCB8VD9IULB80	Y	Y	0	0	3,107,297	(308,545)	2,798,752	3,107,297	(308,545)	2,798,752	0	0
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	2,370,000	0	66,400,307	(43,731,543)	20,298,764	66,400,307	(43,731,543)	20,298,764	0	0
Citigroup	5493008GOWFHX1UU8231	Y	Y	1,027,000	0	5,003,459	(3,726,269)	250,190	5,003,459	(3,726,269)	250,190	0	0
Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	Y	Y	11,698,985	0	27,483,627	(15,462,527)	322,115	27,483,627	(15,462,527)	322,115	0	0
Morgan Stanley	4PQUHN3JPFGFNF3BB653	Y	Y	28,739,000	0	92,561,421	(63,768,614)	53,807	92,561,421	(63,768,614)	53,807	0	0
RBC Capital Markets	ES7IP3U3RHIGC71XBU11	Y	Y	554,000	0	651,655	(165,300)	0	651,655	(165,300)	0	0	0
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	8,328,000	0	21,176,879	(12,846,888)	1,991	21,176,879	(12,846,888)	1,991	0	0
UBS	5493001KJTIIGC8Y1R12	Y	Y	0	0	389,115	(182,697)	206,418	389,115	(182,697)	206,418	0	0
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Y	Y	1,310,000	0	2,303,808	(969,386)	24,422	2,303,808	(969,386)	24,422	0	0
0299999999. Total NAIC 1 Designation				54,026,985	0	219,077,568	(141,161,769)	23,956,459	219,077,568	(141,161,769)	23,956,459	0	0
0899999999. Aggregate Sum of Central Clearinghouse	XXX	XXX	XXX	0	0	1,719,292	0	1,719,292	0	(1,243,687)	0	186,781	186,781
0999999999. Gross Totals				54,026,985	0	220,835,054	(141,161,769)	25,713,945	219,115,762	(142,405,456)	23,994,653	186,781	186,781
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						220,835,054	(141,161,769)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity									
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	TREASURY	91282C BD 2	United States Treasury 1 1/4% Due 12/31/2022 JD30	399,868	400,000	399,986	12/31/2022	IV
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	CASH		CASH	1,719,291	1,719,291	1,719,291		V
J.P. Morgan Securities LLC	ZBUT11V806EZRVTWT807	CASH		CASH	38,194	38,194	38,194		V
0199999999. Totals					2,157,353	2,157,485	2,157,471	XXX	XXX
Collateral Pledged to Reporting Entity									
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	CASH	09199N ND 9	CASH	2,370,000	2,370,000	XXX		V
Citigroup	5493008GOWFHX1UU8231	CASH	09199N ND 9	CASH	1,027,000	1,027,000	XXX		V
Credit Suisse FB Int	E58DKGMJYYYJLN8C3868	CASH	09199N ND 9	CASH	11,698,985	11,698,985	XXX		V
Morgan Stanley	4PQUHN3JPFGFNF3BB653	CASH	09199N ND 9	CASH	28,739,000	28,739,000	XXX		V
RBC Capital Markets	ES7IP3U3RHIGC71XBU11	CASH	09199N ND 9	CASH	554,000	554,000	XXX		V
Societe Generale	O2RNE8IBXP4R0TD8PU41	CASH	09199N ND 9	CASH	8,328,000	8,328,000	XXX		V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	CASH	09199N ND 9	CASH	1,310,000	1,310,000	XXX		V
0299999999. Totals					54,026,985	54,026,985	XXX	XXX	XXX

Sch. DB - Pt. E
NONE

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
JP Morgan Chase Bank	New York, NY		0.000	0	0	88,243,363	53,833,649	62,017,940	XXX
Federal Home Loan Bank	Boston, MA		0.000	0	0	2,144,415	1,154,039	1,131,107	XXX
Banknorth	Burlington, VT		0.000	0	0	(2,748)	(2,523)	(2,341,174)	XXX
State Street Bank	Boston, MA		0.000	0	0	445,627	254,978	222,525	XXX
BNY-Mellon	Pittsburgh, PA		0.000	0	0	1,113,004	654,567	353,216	XXX
0199998. Deposits in.....2 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories		XXX	XXX	0	0	7,491	7,750	7,234	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	91,951,152	55,902,460	61,390,848	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	91,951,152	55,902,460	61,390,848	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	400	400	400	XXX
0599999. Total Cash		XXX	XXX	0	0	91,951,552	55,902,860	61,391,248	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds as Identified by the SVO								
09248U 70 0	Blackrock Fed fund # 030		03/31/2021	0.000		7,700,000	0	1,009
8599999. Total - Exempt Money Market Mutual Funds as Identified by the SVO						7,700,000	0	1,009
9999999. Total - Cash Equivalents						7,700,000	0	1,009